

I. INVENTOR SEARCH RESULTS FROM DIALOG .....	3
II. TEXT SEARCH RESULTS FROM DIALOG - PATENTS.....	10
A. Abstract Databases .....	10
B. Full-Text Databases .....	19
III. TEXT SEARCH RESULTS FROM DIALOG - NPL .....	36
A. Abstract Databases .....	36
B. Full-text Databases.....	45
IV. ADDITIONAL RESOURCES SEARCHED .....	64

## **I. Inventor Search Results from Dialog**

? show files;ds;cost;logoff hold  
File 139:EconLit 1969-2010/Oct  
    (c) 2010 American Economic Association  
File 583:Gale Group Globalbase(TM) 1986-2002/Dec 13  
    (c) 2002 Gale/Cengage  
File 474:New York Times Abs 1969-2010/Oct 27  
    (c) 2010 The New York Times  
File 475:Wall Street Journal Abs 1973-2010/Oct 27  
    (c) 2010 The New York Times  
File 35:Dissertation Abs Online 1861-2010/Sep  
    (c) 2010 ProQuest Info&Learning  
File 65:Inside Conferences 1993-2010/Oct 27  
    (c) 2010 BLDSC all rts. reserv.  
File 99:Wilson Appl. Sci & Tech Abs 1983-2010/Aug  
    (c) 2010 The HW Wilson Co.  
File 256:TecTrends 1982-2010/Oct W2  
    (c) 2010 Info.Sources Inc. All rights res.  
File 2:INSPEC 1898-2010/Oct W3  
    (c) 2010 The IET  
File 634:San Jose Mercury Jun 1985-2010/Oct 26  
    (c) 2010 San Jose Mercury News  
File 610:Business Wire 1999-2010/Oct 27  
    (c) 2010 Business Wire.  
File 613:PR Newswire 1999-2010/Oct 27  
    (c) 2010 PR Newswire Association Inc  
File 810:Business Wire 1986-1999/Feb 28  
    (c) 1999 Business Wire  
File 813:PR Newswire 1987-1999/Apr 30  
    (c) 1999 PR Newswire Association Inc  
File 20:Dialog Global Reporter 1997-2010/Oct 27  
    (c) 2010 Dialog  
File 626:Bond Buyer Full Text 1981-2008/Jul 07  
    (c) 2008 Bond Buyer  
File 268:Banking Info Source 1981-2010/Oct W3  
    (c) 2010 ProQuest Info&Learning  
File 9:Business & Industry(R) Jul/1994-2010/Oct 26  
    (c) 2010 Gale/Cengage  
File 15:ABI/Inform(R) 1971-2010/Oct 26  
    (c) 2010 ProQuest Info&Learning  
File 16:Gale Group PROMT(R) 1990-2010/Oct 25  
    (c) 2010 Gale/Cengage  
File 148:Gale Group Trade & Industry DB 1976-2010/Oct 26  
    (c) 2010 Gale/Cengage  
File 160:Gale Group PROMT(R) 1972-1989

(c) 1999 The Gale Group  
File 275:Gale Group Computer DB(TM) 1983-2010/Sep 14  
(c) 2010 Gale/Cengage  
File 621:Gale Group New Prod.Annou.(R) 1985-2010/Sep 03  
(c) 2010 Gale/Cengage  
File 636:Gale Group Newsletter DB(TM) 1987-2010/Oct 26  
(c) 2010 Gale/Cengage  
File 267:Finance & Banking Newsletters 2008/Sep 29  
(c) 2008 Dialog  
File 624:McGraw-Hill Publications 1985-2010/Oct 27  
(c) 2010 McGraw-Hill Co. Inc  
File 625:American Banker Publications 1981-2008/Jun 26  
(c) 2008 American Banker  
File 120:U.S. Copyrights 1978-2010/Sep 14  
(c) format only 2010 Dialog  
File 426:LCMARC-Books 1968-2010/Oct W3  
(c) format only 2010 Dialog  
File 483:Newspaper Abs Daily 1986-2010/Oct 27  
(c) 2010 ProQuest Info&Learning  
File 347:JAPIO Dec 1976-2010/Jun(Updated 100924)  
(c) 2010 JPO & JAPIO  
File 348:EUROPEAN PATENTS 1978-201042  
(c) 2010 European Patent Office  
File 349:PCT FULLTEXT 1979-2010/UB= 20101021|UT= 20101014  
(c) 2010 WIPO/Thomson  
File 350:Derwent WPIX 1963-2010/UD= 201068  
(c) 2010 Thomson Reuters  
File 371:French Patents 1961-2002/BOPI 200209  
(c) 2002 INPI. All rts. reserv.

Set	Items	Description
S1	22	AU=(WENDER D? OR WENDER, D? OR WENDER(2N)(DAVID OR DAVE))
S2	6	S1 FROM 347,348,349,350,371
S3	6	IDPAT (sorted in duplicate/non-duplicate order)
S4	3	IDPAT (primary/non-duplicate records only)
S5	16	S1 NOT S2
S6	14	RD (unique items)
S7	17	S4 OR S6

7/AA,AN,AZ,AU,TI/1 (Item 1 from file: 474)  
DIALOG(R)File 474:(c) 2010 The New York Times. All rts. reserv.  
00527014 NYT Sequence Number: 094044740929  
(Dorothea Wender lr illustrates several prophecies in Aldous Huxley's  
apocalyptic Brave New World that have been realized in world of '70s.  
Notes people in book swear by 'Our Ford,' talk about 'this yr of our Ford  
602,' and say 'Oh, for Ford's sake'.)  
WENDER, DOROTHEA

7/AA,AN,AZ,AU,TI/2 (Item 1 from file: 35)  
DIALOG(R)File 35:(c) 2010 ProQuest Info&Learning. All rts. reserv.  
01192359

THE LAST SCENES OF THE ODYSSEY: A DEFENSE  
Author: WENDER, DOROTHEA SCHMIDT

7/AA,AN,AZ,AU,TI/3 (Item 2 from file: 35)  
DIALOG(R)File 35:(c) 2010 ProQuest Info&Learning. All rts. reserv.  
624101

CONFORMATIONAL AND CHEMICAL STUDIES ON ELASTIN MODEL POLYPEPTIDES.  
Author: WENDER, DONALD BRUCE

7/AA,AN,AZ,AU,TI/4 (Item 1 from file: 65)  
DIALOG(R)File 65:(c) 2010 BLDSC all rts. reserv. All rts. reserv.  
0006929208 INSIDE CONFERENCE ITEM ID: CN071445701  
Tolerability of lapatinib given concurrently with paclitaxel and  
trastuzumab as part of adjuvant therapy in patients with resected HER2+  
breast cancer: initial safety data from the Mayo Clinic cancer research  
consortium trial RC0639

Johnson, B.S.; Dueck, A.C.; Dakhil, S.R.; Stella, P.J.; Nikcevich,  
D.A.; Franco, S.X.; Wender, D.B.; Schaefer, P.L.; Colon-Otero, G.; Diekmann, B.B.  
CONFERENCE: San Antonio breast cancer symposium

7/AA,AN,AZ,AU,TI/5 (Item 2 from file: 65)  
DIALOG(R)File 65:(c) 2010 BLDSC all rts. reserv. All rts. reserv.  
06003145 INSIDE CONFERENCE ITEM ID: CN062110774  
Phase II Study of Rituximab and Cladribine (2-CDA) in Newly Diagnosed  
Mantle Cell Lymphoma (MCL) (N0189). (Poster # 924-II)  
Inwards, D. J.; Hillman, D. W.; Fishkin, P. A.; White, W. L.; Morton, R.  
F.; Dakhil, S. R.; Nikcevich, D. A.; Wender, D. B.; Fitch, T. R.; Kurtin, P. J.  
CONFERENCE: American Society of Hematology

7/AA,AN,AZ,AU,TI/6 (Item 1 from file: 2)  
DIALOG(R)File 2:(c) 2010 The IET. All rts. reserv.  
01463119  
Title: Real time holographic contouring and coherent light interferometry  
of gear tooth surfaces  
Author(s): Wender, D.C. 1  
Book Title: Proceedings of the Engineering Applications of Holography Symposium

7/AA,AN,AZ,AU,TI/7 (Item 2 from file: 2)  
DIALOG(R)File 2:(c) 2010 The IET. All rts. reserv.  
01243114

Title: Unique properties of holographic images  
Author(s): Wender, D.C.

7/AA,AN,AZ,AU,TI/8 (Item 1 from file: 120)  
DIALOG(R)File 120:(c) format only 2010 Dialog. All rts. reserv.  
04143416

Roman poetry, from the Republic to the Silver Age / translated and with  
introductions by Dorothea Wender.  
AUTHOR(s): Wender, Dorothea, 1934-

7/AA,AN,AZ,AU,TI/9 (Item 2 from file: 120)  
DIALOG(R)File 120:(c) format only 2010 Dialog. All rts. reserv.  
02167165

The Mothers : a farce in three acts / by Dorothea Wender.  
AUTHOR(s): Terence, 185-159 B. C.; Wender, Dorothea S., 1934-  
APPLICATION AUTHOR(s): Dorothea S. Wender.

7/AA,AN,AZ,AU,TI/10 (Item 1 from file: 426)  
DIALOG(R)File 426:(c) format only 2010 Dialog. All rts. reserv.  
16006051

Roman poetry; from the Republic to the Silver Age / translated and with  
introductions by Dorothea Wender  
Wender, Dorothea, 1934-

7/AA,AN,AZ,AU,TI/11 (Item 2 from file: 426)  
DIALOG(R)File 426:(c) format only 2010 Dialog. All rts. reserv.  
16003210

Roman poetry, from the Republic to the Silver Age / translated and with  
introducs. by Dorothea Wender  
Wender, Dorothea, 1934-

7/AA,AN,AZ,AU,TI/12 (Item 3 from file: 426)  
DIALOG(R)File 426:(c) format only 2010 Dialog. All rts. reserv.  
8233264

Frankie and the fawn [by] Marcia Polese and Dorothea Wender. Illustrated  
by David K. Stone  
Polese, Marcia  
Wender, Dorothea, 1934-, joint author; Stone, David K., illus

7/AA,AN,AZ,AU,TI/13 (Item 4 from file: 426)  
DIALOG(R)File 426:(c) format only 2010 Dialog. All rts. reserv.  
6216185

Theogony; [and], Works and days [by] Hesiod; [and], Elegies [of] Theognis; translated and with introductions by Dorothea Wender  
UNIFORM TITLE: Theogony  
Hesiod  
Wender, Dorothea, 1934-, tr; Hesiod; Theognis  
SERIES:  
Penguin classics

7/AA,AN,AZ,AU,TI/14 (Item 5 from file: 426)  
DIALOG(R)File 426:(c) format only 2010 Dialog. All rts. reserv.  
4233418

The last scenes of the Odyssey / by Dorothea Wender  
Wender, Dorothea, 1934-  
SERIES:  
Mnemosyne, bibliotheca classica Batava. Supplementum ;. 52  
Mnemosyne, bibliotheca classica Batava. Supplementum

7/AA,AN,AZ,AU,TI/15 (Item 1 from file: 350)  
DIALOG(R)File 350:(c) 2010 Thomson Reuters. All rts. reserv.  
0015267136

WPI ACC NO: 2005-617235/  
Determination of type of option spread based upon options received from input device, e.g. light emitting diode device involves receiving first option from input device comprising option code, contract, strike, and callput  
Original Titles:

Method of evaluating an option spread  
Local Applications (No Type Date): US 2004788506 A 20040226  
Priority Applications (no., kind, date): US 2004788506 A 20040226

7/AA,AN,AZ,AU,TI/16 (Item 2 from file: 350)  
DIALOG(R)File 350:(c) 2010 Thomson Reuters. All rts. reserv.  
0006989175

WPI ACC NO: 1994-357982/  
Device for solid phase chemiluminescent diagnostic assay - includes element which reduces light transmission from absorbent pad, improving signal to noise ratio and thus sensitivity  
Original Titles:

VERBESSERTE VORRICHTUNG FUR AUTOMATISIERTE CHEMILUMINESZENZ-IMMUNTESTVERFAHREN  
IMPROVED DEVICE FOR AUTOMATED CHEMILUMINESCENT IMMUNOASSAYS

< removed unnecessary information >

Local Applications (No Type Date): WO 1994US4382 A 19940421; AU 199467101 A 19940421; US 199356219 A 19930430; EP 1994914865 A 19940421; WO

1994US4382 A 19940421; JP 1994524385 A 19940421; WO 1994US4382 A 19940421; EP 1994914865 A 19940421; WO 1994US4382 A 19940421; DE 69406537 A 19940421; EP 1994914865 A 19940421; WO 1994US4382 A 19940421; EP 1994914865 A 19940421; JP 1994524385 A 19940421; WO 1994US4382 A 19940421; CA 2159732 A 19940421; WO 1994US4382 A 19940421  
Priority Applications (no., kind, date): US 199356219 A 19930430

7/AA,AN,AZ,AU,TL/17 (Item 3 from file: 350)

DIALOG(R)File 350:(c) 2010 Thomson Reuters. All rts. reserv.

0004622246

WPI ACC NO: 1988-126012/

Vertical beam spectrophotometer measuring light absorption of assay - illuminates bead diffusing light projected by lens onto photocell providing electrical signal related to absorption

Original Titles:

Spektralphotometer mit senkrechtem Buendel

Vertical beam spectrophotometer

Spectrophotometre a faisceau vertical

Local Applications (No Type Date): US 198730931 A 19870326; EP 1988103398

A 19880304; CA 562527 A 19880325; EP 1988103398 A 19880304; DE

3855614 A 19880304; EP 1988103398 A 19880304; EP 1988103398 A 19880304

Priority Applications (no., kind, date): US 198730931 A 19870326

7/3,K/15 (Item 1 from file: 350)  
DIALOG(R)File 350:Derwent WPIX  
(c) 2010 Thomson Reuters. All rts. reserv.

0015267136 - Drawing available  
WPI ACC NO: 2005-617235/200563  
XRAM Acc No: C2005-185584  
XRPX Acc No: N2005-506628

Determination of type of option spread based upon options received from input device, e.g. light emitting diode device involves receiving first option from input device comprising option code, contract, strike, and callput

Patent Assignee: WENDER D (WEND-I)

Inventor: WENDER D

Patent Family (1 patents, 1 countries)

Patent Application

Number	Kind	Date	Number	Kind	Date	Update
US 20050192886	A1	20050901	US 2004788506	A	20040226	200563 B

Priority Applications (no., kind, date): US 2004788506 A 20040226

Patent Details

Number	Kind	Ln	Pg	Dwg	Filing	Notes
US 20050192886	A1	EN	18	13		

Examiner:

## II. Text Search Results from Dialog - Patents

### A. Abstract Databases

```
? show files;ds;cost;logoff hold
File 347:JAPIO Dec 1976-2010/Jun(Updated 100924)
  (c) 2010 JPO & JAPIO
File 350:Derwent WPIX 1963-2010/UD= 201068
  (c) 2010 Thomson Reuters
File 371:French Patents 1961-2002/BOPI 200209
  (c) 2002 INPI. All rts. reserv.
```

Set	Items	Description
S1	615563	DERIVATIVE OR DERIVATIVES OR OPTION OR OPTIONS OR FORWARD(-2W)AGREEMENT? ? OR SWAPS OR SWAPPTIONS OR FUTURES OR STRUCTURE-D()NOTE? ? OR SYNTHETIC()ASSET? ? OR HEDG???
S2	615563	DERIVATIVE OR DERIVATIVES OR OPTION OR OPTIONS OR FORWARD(-2W)AGREEMENT? ? OR SWAPS OR SWAPPTIONS OR FUTURES OR STRUCTURE-D()NOTE? ? OR SYNTHETIC()ASSET? ? OR HEDG???
S3	28	S2(1N)(COUNT OR COUNTS)
S4	125	S2()(CODE OR CODES)
S5	2	S4(5N)(CONTRACT OR CALLPUT OR CALL OR PUT OR (STRIKE OR DESIGNATION OR REFERENCE OR EFFECTIVE OR EXERCISE)(1N)(DATE OR -DATES))
S6	2468	S2(1N)(QUANTIT??? OR NUMBER OR AMOUNT)
S7	1	(SECOND OR 2ND OR FOLLOWUP OR FOLLOWTHROUGH OR FOLLOW???(1-UP OR THROUGH) OR SUBSEQUENT OR NEXT OR ANOTHER)(5N)(S3(10N)S5)
S8	154100	COMPAR??? OR COMPARATIVE OR COMPARI? OR CORRELAT??? OR COR-ELAT??? OR JUXTAPOS? OR MATCH OR MATCHED OR MATCHING OR RELATE? ? OR SIDE(X)SIDE OR SIDE(1W)SIDE
S9	1	S7(5N)S8
S10	52	S2(1N)(SPREAD OR (PURCHASE OR SALE)(2N)(MULTIPLE OR DIFFERENT OR SEVERAL OR MANY OR LOT OR LOTS OR SOME))
S11	4	S10(3N)(TYPE OR KIND OR FORM OR CALL OR PUT)
S12	0	S3(7N)S6(7N)S9(7N)S11
S13	10	S8(S)S10
S14	145521	COUNT OR COUNTS OR CODE OR CODES OR QUANTIT??? OR NUMBER OR AMOUNT
S15	11972	S2(5N)S14
S16	1660	S8(S)S15
S17	2	S16(10N)(SPREAD OR (PURCHASE OR SALE)(2N)(MULTIPLE OR DIFFERENT OR SEVERAL OR MANY OR LOT OR LOTS OR SOME))
S18	13	S11 OR S13 OR S17
S19	13	IDPAT (sorted in duplicate/non-duplicate order)
S20	13	IDPAT (primary/non-duplicate records only)

20/AN,AZ,TI/1 (Item 1 from file: 350)

DIALOG(R)File 350:(c) 2010 Thomson Reuters. All rts. reserv.

0020353368

Financial instrument creating method, involves buying new protective put option diagonal spreads, where put option purchased is both longer-dated and struck nearer at-the-money than put option sold

Original Titles:

Collar Indexes and Financial Products Based Thereon

Local Applications (No Type Date): US 2009580341 A 20091016; US

2008196273 P 20081016

Priority Applications (number, kind, date): US 2008196273 P 20081016; US 2009580341 A 20091016

20/AN,AZ,TI/2 (Item 2 from file: 350)

DIALOG(R)File 350:(c) 2010 Thomson Reuters. All rts. reserv.

0020283739

English words learning method for e.g. elementary school, involves providing appendix diskette with excel program, connecting appendix diskette with study implement, and providing paper board in front side of lower part storage box

Original Titles:

Method or the apparatus magnet the usage English word is memorized.

Local Applications (No Type Date): KR 200890866 A 20080912

Priority Applications (number, kind, date): KR 200890866 A 20080912

20/AN,AZ,TI/3 (Item 3 from file: 350)

DIALOG(R)File 350:(c) 2010 Thomson Reuters. All rts. reserv.

0018558082

Flower thinning agent for flower thinning comprises polysaccharide, polysaccharide decomposition product and chemical derivatives as active ingredient

Original Titles:

The flower thinning agent and the flower thinning method

Local Applications (No Type Date): JP 200725762 A 20070205

Priority Applications (number, kind, date): JP 200725762 A 20070205

20/AN,AZ,TI/4 (Item 4 from file: 350)

DIALOG(R)File 350:(c) 2010 Thomson Reuters. All rts. reserv.

0017861047

Intra-period volatility determining method for security, involves setting intra-period volatility to at-the-money volatility when pop cost for theoretical position equals hedging profit or loss

Original Titles:

SYSTEM AND METHOD FOR CALCULATING INTRA-PERIOD VOLATILITY

Local Applications (No Type Date): US 2002223549 A 20020819; US 200819510

A 20080124

Priority Applications (number, kind, date): US 2002223549 A 20020819; US 200819510 A 20080124

20/AN,AZ,TL/5 (Item 5 from file: 350)

DIALOG(R)File 350:(c) 2010 Thomson Reuters. All rts. reserv.

0017674650

System for selecting entrustment possibility of a new foo(futures/option order) received from a client based on the online network

Original Titles:

An online network system for checking an entrustment possibility of a new futures/option order

Local Applications (No Type Date): KR 200746886 A 20070515; CN

200710162440 A 20071015; TW 2007143343 A 20071116

Priority Applications (number, kind, date): KR 200746886 A 20070515

20/AN,AZ,TL/6 (Item 6 from file: 350)

DIALOG(R)File 350:(c) 2010 Thomson Reuters. All rts. reserv.

0017563957

Internet search provider and user incentive system displays several item purchase options based on total reward points in user account, monetary total or combination of both

Original Titles:

Internet Search and Action Incentivization System and Associated Methods  
RECHERCHE SUR INTERNET ET SYSTEME ET PROCEDES ASSOCIES DE STIMULATION D'ACTIONS

Local Applications (No Type Date): WO 2007US80261 A 20071003; US 2006848944 P 20061003; US 2007866533 A 20071003

Priority Applications (number, kind, date): US 2006848944 P 20061003; US 2007866533 A 20071003

20/AN,AZ,TL/7 (Item 7 from file: 350)

DIALOG(R)File 350:(c) 2010 Thomson Reuters. All rts. reserv.

0016869181

System for cooperative trading of option units determines total amount paid to individual investors, and credits online financial accounts, based on specific investment selected by individual investor from option combination ranges

Original Titles:

System for co-operative investing including co-operative option and futures exchange for structured financial products with revenue sharing

SYSTEME D'INVESTISSEMENT COOPERATIF COMPRENANT UN ECHANGE COOPERATIF D'OPTIONS ET DE CONTRATS A TERME STANDARDISES POUR PRODUITS FINANCIERS STRUCTURES A PARTAGE DE REVENUS

Local Applications (No Type Date): US 2005740197 P 20051128; US 2006605071 A 20061128; WO 2007IB4592 A 20071128; WO 2007IB4592 A 20071128

Priority Applications (number, kind, date): US 2005740197 P 20051128; US 2006605071 A 20061128

20/AN,AZ,TL/8 (Item 8 from file: 350)  
DIALOG(R)File 350:(c) 2010 Thomson Reuters. All rts. reserv.  
0016025109

Trading system for use in trading market, has trade matching system coupled to communication network, and generating generation implied spread order based on different spread order types having common and offsetting leg

Original Titles:

Implied market trading system

Local Applications (No Type Date): US 2001971172 A 20011004; US 2006368967 A 20060306; US 2006368967 A 20060306

Priority Applications (number, kind, date): US 2001971172 A 20011004; US 2006368967 A 20060306

20/AN,AZ,TL/9 (Item 9 from file: 350)  
DIALOG(R)File 350:(c) 2010 Thomson Reuters. All rts. reserv.  
0015979475

Financial instrument creation and valuation method, involves calculating average credit spread financial instrument based on average credit spreads in market segment

Original Titles:

System, method, and computer program for creating and valuing financial instruments linked to average credit spreads

Local Applications (No Type Date): US 2004751086 A 20040923

Priority Applications (number, kind, date): US 2004751086 A 20040923

20/AN,AZ,TL/10 (Item 10 from file: 350)  
DIALOG(R)File 350:(c) 2010 Thomson Reuters. All rts. reserv.  
0015332984

Investment account's income generating method, involves purchasing at market price without regard to potential increase or decrease in price of stock, and selling covered call options for stock to generate income

Original Titles:

System and method of managing a position in financial stock investments

Local Applications (No Type Date): US 2004807551 A 20040323

Priority Applications (number, kind, date): US 2004807551 A 20040323

20/AN,AZ,TL/11 (Item 11 from file: 350)  
DIALOG(R)File 350:(c) 2010 Thomson Reuters. All rts. reserv.  
0015267136

Determination of type of option spread based upon options received from input device, e.g. light emitting diode device involves receiving first option from input device comprising option code, contract, strike, and callput

Original Titles:

Method of evaluating an option spread

Local Applications (No Type Date): US 2004788506 A 20040226

Priority Applications (number, kind, date): US 2004788506 A 20040226

20/AN,AZ, TI/12 (Item 12 from file: 350)

DIALOG(R)File 350:(c) 2010 Thomson Reuters. All rts. reserv.

0014621581

Investment holding for convertible bond investor, has return to provide equity conversion for underlying equity security based on future contingent events, where derivative instrument payment is provided on installment basis

Original Titles:

Novel securities, supporting systems and methods thereof

Securities, supporting systems and methods thereof

SECURITES, SYSTEMES DE SUPPORT NOUVEAUX ET PROCEDES ASSOCIES

Local Applications (No Type Date): US 2003464371 P 20030422; US

2004789920 A 20040227; WO 2004US12369 A 20040422; WO 2004US12369 A 20040422; JP 2006513205 A 20040422; US 2004789920 A 20040227

Priority Applications (number, kind, date): US 2003464371 P 20030422; US 2004789920 A 20040227

20/AN,AZ, TI/13 (Item 13 from file: 350)

DIALOG(R)File 350:(c) 2010 Thomson Reuters. All rts. reserv.

0014020980

Historical intra-period volatility determining method for security e.g. equity, involves adjusting at-the-money volatility in selected valuation model until pop cost equals profit or loss and setting to intra-period volatility

Original Titles:

System and method for calculating intra-period volatility

Local Applications (No Type Date): US 2002223549 A 20020819

Priority Applications (number, kind, date): US 2002223549 A 20020819

20/3,K/7 (Item 7 from file: 350)  
DIALOG(R)File 350:Derwent WPIX  
(c) 2010 Thomson Reuters. All rts. reserv.

0016869181 - Drawing available  
WPI ACC NO: 2007-584243/200756

XRPX Acc No: N2007-450961

System for cooperative trading of option units determines total amount paid to individual investors, and credits online financial accounts, based on specific investment selected by individual investor from option combination ranges  
Patent Assignee: DE HOOG F J (DHOO-I); CO FINANCIAL HOLDINGS BV (FINA-N)  
Inventor: DE HOOG F J

Patent Family (3 patents, 120 countries)

Patent Application

Number	Kind	Date	Number	Kind	Date	Update
US 20070136173	A1	20070614	US 2005740197	P	20051128	200756 B
			US 2006605071	A	20061128	

WO 2008152442 A2 20081218 WO 2007IB4592 A 20071128 200902 E

WO 2008152442 A3 20090709 WO 2007IB4592 A 20071128 200945 E

Priority Applications (number, kind, date): US 2005740197 P 20051128; US 2006605071 A 20061128

Patent Details

Number	Kind	Lan	Pg	Dwg	Filing	Notes
US 20070136173	A1	EN	21	5	Related to Provisional	US 2005740197
WO 2008152442	A2	EN				

National Designated States,Original: AE AG AL AM AT AU AZ BA BB BG BH BR  
BW BY BZ CA CH CN CO CR CU CZ DE DK DM DO DZ EC EE EG ES FI GB GD GE GH  
GM GT HN HR HU ID IL IN IS JP KE KG KM KN KP KR KZ LA LC LK LR LS LT LU  
LY MA MD ME MG MK MN MW MX MY MZ NA NG NI NO NZ OM PG PH PL PT RO RS RU  
SC SD SE SG SK SL SM SV SY TJ TM TN TR TT TZ UA UG US UZ VC VN ZA ZM ZW

Regional Designated States,Original: AT BE BG BW CH CY CZ DE DK EA EE ES  
FI FR GB GH GM GR HU IE IS IT KE LS LT LU LV MC MT MW MZ NA NL OA PL PT  
RO SD SE SI SK SL SZ TR TZ UG ZM ZW

WO 2008152442 A3 EN

National Designated States,Original: AE AG AL AM AT AU AZ BA BB BG BH BR  
BW BY BZ CA CH CN CO CR CU CZ DE DK DM DO DZ EC EE EG ES FI GB GD GE GH  
GM GT HN HR HU ID IL IN IS JP KE KG KM KN KP KR KZ LA LC LK LR LS LT LU  
LY MA MD ME MG MK MN MW MX MY MZ NA NG NI NO NZ OM PG PH PL PT RO RS RU  
SC SD SE SG SK SL SM SV SY TJ TM TN TR TT TZ UA UG US UZ VC VN ZA ZM ZW

Regional Designated States,Original: AT BE BG CH CY CZ DE DK EE ES FI FR  
GB GR HU IE IS IT LT LU LV MC MT NL PL PT RO SE SI SK TR OA BW GH GM KE  
LS MW MZ NA SD SL SZ TZ UG ZM ZW EA

Original Abstracts:

...and futures through an automated Internet portal for structured financial products such as a butterfly spread option call or put, and utilizing a co-operative option and future exchange of investor member units for revenue...

Claims:

20/3,K/8 (Item 8 from file: 350)  
DIALOG(R)File 350:Derwent WPIX  
(c) 2010 Thomson Reuters. All rts. reserv.

0016025109 - Drawing available

WPI ACC NO: 2006-556739/200657

Related WPI Acc No: 2003-492574; 2006-520653

XRPX Acc No: N2006-446615

Trading system for use in trading market, has trade matching system coupled to communication network, and generating generation implied spread order based on different spread order types having common and offsetting leg

Patent Assignee: INT PETROLEUM EXCHANGE LONDON LTD (ITPE-N); NEW YORK MERCANTILE EXCHANGE INC (NYME-N); ICE FUTURES (ICEF-N)

Inventor: MORANO M N; NEUMANN K; WEST I

Patent Family (2 patents, 1 countries)

Patent Application

Number	Kind	Date	Number	Kind	Date	Update
US 20060161498	A1	20060720	US 2001971172	A	20011004	200657 B
			US 2006368967	A	20060306	

US 7260554 B2 20070821 US 2006368967 A 20060306 200756 E

Priority Applications (number, kind, date): US 2001971172 A 20011004; US 2006368967 A 20060306

Patent Details

Number Kind Lan Pg Dwg Filing Notes

US 20060161498	A1	EN	15	9	Division of application	US 2001971172
					Division of patent	US 7039610

Alerting Abstract ...The system permits the creation of all implied markets that are inherent in combination of futures, calendar spread and inter-commodity spread real orders. The system allows utilization of nontradeable implied or bridge...  
...11 Trade matching system...

20/3,K/11 (Item 11 from file: 350)  
DIALOG(R)File 350:Derwent WPIX  
(c) 2010 Thomson Reuters. All rts. reserv.

0015267136 - Drawing available

WPI ACC NO: 2005-617235/200563

XRAM Acc No: C2005-185584

XRPX Acc No: N2005-506628

Determination of type of option spread based upon options received from input device, e.g. light emitting diode device involves receiving first option from input device comprising option code, contract, strike, and callput

Patent Assignee: WENDER D (WEND-I)

Inventor: WENDER D

Patent Family (1 patents, 1 countries)

Patent Application  
Number Kind Date Number Kind Date Update  
US 20050192886 A1 20050901 US 2004788506 A 20040226 200563 B  
Priority Applications (number, kind, date): US 2004788506 A 20040226  
Patent Details  
Number Kind Lan Pg Dwg Filing Notes  
US 20050192886 A1 EN 18 13

Alerting Abstract ...NOVELTY - A type of an option spread based upon options received from an input device is determined by receiving a first option...

DESCRIPTION - Determination of a type of an option spread based upon options received from an input device involves determining a first previous option count...

...receiving a second option from an input device comprising an option code, contract, strike, and comparing the second option to the first option; assigning the first or second option based upon the comparison of the second option to the first option; and determining a type of option spread based upon the first or second option counts, the comparison of the second option to the first option, and the assigned quantities of the first and second options. INDEPENDENT...

...a computer system for determining a type of option spread comprising memory; and processor interconnected with the memory and having a software component(s) loaded in the processor and...

...USE - For determining a type of an option spread based upon options received from an input device, e.g. mouse, keyboard, LED device, pointing pen, stylus, touch screen or tracking ball (all...) ...ADVANTAGE - The method quickly and accurately determines not only the type of the option spread but its price and other important investments information. The real-time solution must deliver up to the minute data to traders on the...

Original Abstracts:

The invention relates to a method for determining a type of option spread based upon options received from an input device. The method comprises receiving a sequence of options, comparing each option with each other option, assigning a quantity for each option, and determining a type of option spread based upon the comparison of each option with each other option and the assigned quantity of each option.

Claims:

<b>1</b> . A method for determining a type of an option spread based upon options received from an input device comprising, the steps of:(a) determining a first previous option count...

...from an input device comprising an optioncode, a contract, a strike, and a callput; (f) comparing the second option to the first option; (g) assigning a quantity for at least one of the first option and the second option based upon the comparison of the second option to the first option; and, (h) determining a type of option spread based upon at least one of the first and second option counts, the comparison of the second option to the first option, and the assigned quantities of the first and second options.

B. Full-Text Databases

? show files;ds;cost;logoff hold

File 348:EUROPEAN PATENTS 1978-201042

(c) 2010 European Patent Office

File 349:PCT FULLTEXT 1979-2010/UB= 20101021|UT= 20101014

(c) 2010 WIPO/Thomson

Set    Items    Description

S1	727042	DERIVATIVE OR DERIVATIVES OR OPTION OR OPTIONS OR FORWARD(-2W)AGREEMENT? ? OR SWAPS OR SWAPPTIONS OR FUTURES OR STRUCTURE-D()NOTE? ? OR SYNTHETIC()ASSET? ? OR HEDG???
S2	727042	DERIVATIVE OR DERIVATIVES OR OPTION OR OPTIONS OR FORWARD(-2W)AGREEMENT? ? OR SWAPS OR SWAPPTIONS OR FUTURES OR STRUCTURE-D()NOTE? ? OR SYNTHETIC()ASSET? ? OR HEDG???
S3	159	S2(1N)(COUNT OR COUNTS)
S4	321	S2()(CODE OR CODES)
S5	11	S4(5N)(CONTRACT OR CALLPUT OR CALL OR PUT OR (STRIKE OR DESIGNATION OR REFERENCE OR EFFECTIVE OR EXERCISE)(1N)(DATE OR -DATES))
S6	9497	S2(1N)(QUANTIT???) OR NUMBER OR AMOUNT)
S7	0	(SECOND OR 2ND OR FOLLOWUP OR FOLLOWTHROUGH OR FOLLOW???)-(UP OR THROUGH) OR SUBSEQUENT OR NEXT OR ANOTHER)(5N)(S3(10N)S5)
S8	652608	COMPAR???) OR COMPARATIVE OR COMPAR? OR CORRELAT???) OR COR-ELAT???) OR JUXTAPOS? OR MATCH OR MATCHED OR MATCHING OR RELAT-E? ? OR SIDE(X)SIDE OR SIDE(1W)SIDE
S9	0	S7(5N)S8
S10	300	S2(1N)(SPREAD OR (PURCHASE OR SALE)(2N)(MULTIPLE OR DIFFER-ENT OR SEVERAL OR MANY OR LOT OR LOTS OR SOME))
S11	15	S10(3N)(TYPE OR KIND OR FORM OR CALL OR PUT)
S12	0	S3(7N)S6(7N)S9(7N)S11
S13	797	S2(5N)(SPREAD OR (PURCHASE OR SALE)(2N)(MULTIPLE OR DIFFER-ENT OR SEVERAL OR MANY OR LOT OR LOTS OR SOME))
S14	94	S13(5N)(TYPE OR KIND OR FORM OR CALL OR PUT)
S15	640463	COUNT OR COUNTS OR CODE OR CODES OR QUANTIT???) OR NUMBER OR AMOUNT
S16	1	S8(10N)S14(10N)S15
S17	5	S8(S)S14(S)S15
S18	1258	S2(10N)(SPREAD OR (PURCHASE OR SALE)(2N)(MULTIPLE OR DIFFER-ENT OR SEVERAL OR MANY OR LOT OR LOTS OR SOME))
S19	144	S18(10N)(TYPE OR KIND OR FORM OR CALL OR PUT)
S20	19	S8(S)S14(S)S19
S21	20	S16 OR S17 OR S20
S22	20	IDPAT (sorted in duplicate/non-duplicate order)
S23	20	IDPAT (primary/non-duplicate records only)

23/AN,AZ,TI/1 (Item 1 from file: 348)  
DIALOG(R)File 348:(c) 2010 European Patent Office. All rts. reserv.  
00370357

Thermally insulating continuous filament materials.  
Wärmeisolierungsmaterialien aus kontinuierlichen Faden.  
Materiaux thermo-isolants en filaments continus.  
APPLICATION (CC, No, Date): EP 89310308 891009;  
PRIORITY (CC, No, Date): GB 8823704 881010

23/AN,AZ,TI/2 (Item 2 from file: 349)  
DIALOG(R)File 349:(c) 2010 WIPO/Thomson. All rts. reserv.  
01929923

COMBINATORIAL ANALYSIS AND REPAIR  
ANALYSE ET REPARATION COMBINATOIRES  
Application: WO 2009DK50185 20090722 (PCT/WO DK2009050185)

23/AN,AZ,TI/3 (Item 3 from file: 349)  
DIALOG(R)File 349:(c) 2010 WIPO/Thomson. All rts. reserv.  
01811150

METHODS AND SYSTEMS FOR VALUING EMBEDDED OPTIONS  
PROCEDES ET SYSTEMES D'EVALUATION D'OPTIONS INTEGREES  
Application: WO 2008US11763 20081015 (PCT/WO US2008011763)

23/AN,AZ,TI/4 (Item 4 from file: 349)  
DIALOG(R)File 349:(c) 2010 WIPO/Thomson. All rts. reserv.  
01791142

ASYMMETRIC AND VOLATILITY MARGINING FOR RISK OFFSET  
CALCUL DE MARGE ASYMETRIQUE ET DE VOLATILITE POUR UNE COMPENSATION DE  
RISQUE  
Application: WO 2008US72887 20080812 (PCT/WO US2008072887)

23/AN,AZ,TI/5 (Item 5 from file: 349)  
DIALOG(R)File 349:(c) 2010 WIPO/Thomson. All rts. reserv.  
01624910

SYSTEM AND METHOD FOR USING DIVERSIFICATION SPREADING FOR RISK OFFSET  
SYSTEME ET PROCEDE POUR UTILISER UN ETALEMENT PAR DIVERSIFICATION POUR  
UNE COMPENSATION DE RISQUE  
Application: WO 2007US16610 20070724 (PCT/WO US2007016610)

23/AN,AZ,TI/6 (Item 6 from file: 349)  
DIALOG(R)File 349:(c) 2010 WIPO/Thomson. All rts. reserv.  
01428285  
METHOD AND SYSTEM OF PRICING FINANCIAL INSTRUMENTS

PROCEDE ET SYSTEME DESTINES A ETABLIR LE PRIX D'INSTRUMENTS FINANCIERS  
Application: WO 2006IL459 20060411 (PCT/WO IL2006000459)

23/AN,AZ,TL/7 (Item 7 from file: 349)  
DIALOG(R)File 349:(c) 2010 WIPO/Thomson. All rts. reserv.  
01423596

TRADE AND SETTLING ENHANCEMENTS TO ELECTRONIC FUTURES EXCHANGE  
AMELIORATIONS APPORTEES AU COMMERCE ET AU REGLEMENT DE FUTURS  
ECHANGES ELECTRONIQUES

Application: WO 2006GB1223 20060403 (PCT/WO GB2006001223)

23/AN,AZ,TL/8 (Item 8 from file: 349)  
DIALOG(R)File 349:(c) 2010 WIPO/Thomson. All rts. reserv.  
01349233

SYSTEM AND METHOD OF MARGINING FIXED PAYOFF PRODUCTS  
SYSTEME ET PROCEDE PERMETTANT DE MARGINALISER DES PRODUITS A BENEFICE FIXE  
Application: WO 2005US31036 20050831 (PCT/WO US2005031036)

23/AN,AZ,TL/9 (Item 9 from file: 349)  
DIALOG(R)File 349:(c) 2010 WIPO/Thomson. All rts. reserv.  
01349151

SYSTEM AND METHOD FOR DISPLAYING A COMBINED TRADING AND RISK MANAGEMENT  
GUI DISPLAY  
SYSTEME ET PROCEDE COMBINANT SUR UNE INTERFACE GRAPHIQUE UN AFFICHAGE  
DE NEGOCIATION ET DE GESTION DES RISQUES

Application: WO 2005US31037 20050831 (PCT/WO US2005031037)

23/AN,AZ,TL/10 (Item 10 from file: 349)  
DIALOG(R)File 349:(c) 2010 WIPO/Thomson. All rts. reserv.  
01349013

SYSTEM AND METHOD FOR ASYMMETRIC OFFSETS IN A RISK MANAGEMENT SYSTEM  
SYSTEME ET PROCEDE DE COMPENSATIONS ASYMETRIQUES DANS UN SYSTEME DE  
GESTION DE RISQUES

Application: WO 2005US31136 20050831 (PCT/WO US2005031136)

23/AN,AZ,TL/11 (Item 11 from file: 349)  
DIALOG(R)File 349:(c) 2010 WIPO/Thomson. All rts. reserv.  
01348582

SYSTEM AND METHOD FOR ACTIVITY BASED MARGINING  
SYSTEME ET PROCEDE POUR LA DETERMINATION DE MARGE EN FONCTION DE  
L'ACTIVITE

Application: WO 2005US31181 20050831 (PCT/WO US2005031181)

23/AN,AZ,TI/12 (Item 12 from file: 349)  
DIALOG(R)File 349:(c) 2010 WIPO/Thomson. All rts. reserv.  
01348503

SYSTEM AND METHOD FOR HYBRID SPREADING FOR RISK MANAGEMENT  
SYSTEME ET PROCEDE DE DEPLOIEMENT HYBRIDE POUR LA GESTION DU RISQUE  
Application: WO 2005US31050 20050831 (PCT/WO US2005031050)

23/AN,AZ,TI/13 (Item 13 from file: 349)  
DIALOG(R)File 349:(c) 2010 WIPO/Thomson. All rts. reserv.  
01348412

SYSTEM AND METHOD FOR EFFICIENTLY USING COLLATERAL FOR RISK OFFSET  
SYSTEME ET PROCEDE D'UTILISATION EFFICACE D'UNE GARANTIE POUR COMPENSER  
LES RISQUES  
Application: WO 2005US31137 20050831 (PCT/WO US2005031137)

23/AN,AZ,TI/14 (Item 14 from file: 349)  
DIALOG(R)File 349:(c) 2010 WIPO/Thomson. All rts. reserv.  
01347827

SYSTEM AND METHOD FOR FLEXIBLE SPREAD PARTICIPATION  
SYSTEME ET PROCEDE POUR UNE PARTICIPATION A ECART SOUPLE  
Application: WO 2005US31039 20050831 (PCT/WO US2005031039)

23/AN,AZ,TI/15 (Item 15 from file: 349)  
DIALOG(R)File 349:(c) 2010 WIPO/Thomson. All rts. reserv.  
01213391

ENHANCED PARIMUTUEL WAGERING  
PARI DU TYPE PARI MUTUEL AMELIORE  
Application: WO 2004US25434 20040806 (PCT/WO US2004025434)

23/AN,AZ,TI/16 (Item 16 from file: 349)  
DIALOG(R)File 349:(c) 2010 WIPO/Thomson. All rts. reserv.  
01056423

DERIVATIVES HAVING DEMAND-BASED, ADJUSTABLE RETURNS, AND TRADING  
EXCHANGE THEREFOR  
PRODUITS DERIVES PRESENTANT DES RENDEMENTS AJUSTABLES BASES SUR LA  
DEMANDE ET ECHANGES COMMERCIAUX ASSOCIES  
Application: WO 2003US7990 20030313 (PCT/WO US03007990)

23/AN,AZ,TI/17 (Item 17 from file: 349)  
DIALOG(R)File 349:(c) 2010 WIPO/Thomson. All rts. reserv.  
01046021

INVESTMENT PORTFOLIO ANALYSIS SYSTEM  
SYSTEME D'ANALYSE D'UN PORTEFEUILLE D'INVESTISSEMENTS

Application: WO 2003US5983 20030227 (PCT/WO US03005983)

23/AN,AZ,TI/18 (Item 18 from file: 349)  
DIALOG(R)File 349:(c) 2010 WIPO/Thomson. All rts. reserv.  
00994559

DIGITAL OPTIONS HAVING DEMAND-BASED, ADJUSTABLE RETURNS, AND TRADING  
EXCHANGE THEREFOR  
OPTIONS NUMERIQUES A RETOURS AJUSTABLES BASEES SUR LA DEMANDE ET  
BOURSE D'ECHANGES COMMERCIAUX AFFERENTE

Application: WO 2002US30309 20020909 (PCT/WO US02030309)

23/AN,AZ,TI/19 (Item 19 from file: 349)  
DIALOG(R)File 349:(c) 2010 WIPO/Thomson. All rts. reserv.  
00942062

DIGITAL OPTIONS HAVING DEMAND-BASED, ADJUSTABLE RETURNS, AND TRADING  
EXCHANGE THEREFOR  
OPTIONS NUMERIQUES COMPORTANT DES RETOURS AJUSTABLES A BASE DE DEMANDE  
ET BOURSE D'ECHANGE A CET EFFET

Application: WO 2002US7480 20020311 (PCT/WO US0207480)

23/AN,AZ,TI/20 (Item 20 from file: 349)  
DIALOG(R)File 349:(c) 2010 WIPO/Thomson. All rts. reserv.  
00922112

ANONYMOUS AUCTIONING OF STRUCTURED FINANCIAL PRODUCTS OVER A  
COMPUTER NETWORK  
VENTE AUX ENCHERES ANONYME DE PRODUITS FINANCIERS STRUCTURES SUR UN  
RESEAU INFORMATISE

Application: WO 2002US684 20020111 (PCT/WO US0200684)

23/3,K/3 (Item 3 from file: 349)  
DIALOG(R)File 349:PCT FULLTEXT  
(c) 2010 WIPO/Thomson. All rts. reserv.

01811580 \*\*Image available\*\*  
METHODS AND SYSTEMS FOR VALUING EMBEDDED OPTIONS  
PROCEDES ET SYSTEMES D'EVALUATION D'OPTIONS INTEGREGES  
Patent Applicant/Inventor:

KELLEY Sean, 225 North Lombard Avenue, Oak Park, Illinois 60302, US, US  
(Residence), US (Nationality), (Designated for all)

Legal Representative:

BOONE Travis D et al (agent), Buchanan Ingersoll & Rooney Pc, P.O. Box  
1404, Alexandria, VA 22313-1404, US

Patent and Priority Information (Country, Number, Date):

Patent: WO 200951725 A2-A3 20090423 (WO 0951725)

Application: WO 2008US11763 20081015 (PCT/WO US2008011763)

Priority Application: US 2007907686 20071016

Designated States:

(All protection types applied unless otherwise stated - for applications 2004+)  
AE AG AL AM AO AT AU AZ BA BB BG BH BR BW BY BZ CA CH CN CO CR CU CZ DE  
DK DM DO DZ EC EE EG ES FI GB GD GE GH GM GT HN HR HU ID IL IN IS JP KE  
KG KM KN KP KR KZ LA LC LK LS LT LU LY MA MD ME MG MK MN MW MX MY MZ  
NA NG NI NO NZ OM PG PH PL PT RO RS RU SC SD SE SG SK SL SM ST SV SY TJ  
TM TN TR TT TZ UA UG US UZ VC VN ZA ZM ZW  
(EP) AT BE BG CH CY CZ DE DK EE ES FI FR GB GR HR HU IE IS IT LT LU LV MC  
MT NL NO PL PT RO SE SI SK TR  
(OA) BF BJ CF CG CI CM GA GN GQ GW ML MR NE SN TD TG  
(AP) BW GH GM KE LS MW MZ NA SD SL SZ TZ UG ZM ZW  
(EA) AM AZ BY KG KZ MD RU TJ TM

Publication Language: English

Filing Language: English

Fulltext Word Count: 6360

Fulltext Availability:

Detailed Description

... [005 1] Valuing an embedded put option can follow similar  
procedures to the call option, described above. For this  
option, the credit spread process determines only the payout  
upon exercise. Whether or not the company violates the covenant...

...joint modeling of both the borrower EBITDA process and the debt  
reduction process. Finally, the put option and the payout  
(credit spread) processes are related.

23/3,K/5 (Item 5 from file: 349)  
DIALOG(R)File 349:PCT FULLTEXT  
(c) 2010 WIPO/Thomson. All rts. reserv.

01624910 \*\* Image available\*\*

SYSTEM AND METHOD FOR USING DIVERSIFICATION SPREADING FOR RISK OFFSET  
SYSTEME ET PROCEDE POUR UTILISER UN ETALEMENT PAR DIVERSIFICATION POUR  
UNE COMPENSATION DE RISQUE

Patent Applicant/Assignee:

CHICAGO MERCANTILE EXCHANGE, 20 South Wacker Drive, Chicago, IL 60606, US  
, US (Residence), US (Nationality), (For all designated states except: US)

Patent Applicant/Inventor:

GLINBERG Dimitriy, 3841 Bordeaux Drive, Northbrook, IL 60062, US, US  
(Residence), US (Nationality), (Designated only for: US)

GOGOL Edward, 9750 Kedvale, Skokie, IL 60076, US, US (Residence), US  
(Nationality), (Designated only for: US)

MICHAELS Dale A, 217 Kacie Court, Westmont, IL 60559-3298, US, US  
(Residence), US (Nationality), (Designated only for: US)

Legal Representative:

RIDSDALE Matthew T (agent), Brinks Hofer Gilson & Lione, P.O. Box 10087,  
Chicago, IL 60610, US

Patent and Priority Information (Country, Number, Date):

Patent: WO 200820963 A2-A3 20080221 (WO 0820963)

Application: WO 2007US16610 20070724 (PCT/WO US2007016610)

Priority Application: US 2006504379 20060815

Designated States:

(All protection types applied unless otherwise stated - for applications 2004+)  
AE AG AL AM AT AU AZ BA BB BG BH BR BW BY BZ CA CH CN CO CR CU CZ DE DK  
DM DO DZ EC EE EG ES FI GB GD GE GH GM GT HN HR HU ID IL IN IS JP KE KG  
KM KN KP KR KZ LA LC LK LR LS LT LU LY MA MD ME MG MK MN MW MX MY MZ NA  
NG NI NO NZ OM PG PH PL PT RO RS RU SC SD SE SG SK SL SM SV SY TJ TM TN  
TR TT TZ UA UG US UZ VC VN ZA ZM ZW  
(EP) AT BE BG CH CY CZ DE DK EE ES FI FR GB GR HU IE IS IT LT LU LV MC MT  
NL PL PT RO SE SI SK TR  
(OA) BF BJ CF CG CI CM GA GN GQ GW ML MR NE SN TD TG  
(AP) BW GH GM KE LS MW MZ NA SD SL SZ TZ UG ZM ZW  
(EA) AM AZ BY KG KZ MD RU TJ TM

Publication Language: English

Filing Language: English

Fulltext Word Count: 35852

Fulltext Availability:

Detailed Description

... involving the purchase of the lower strike put and the sale of the  
higher strike put, called a bull put spread. Butterfly  
spreads can be futures or options spreads. As an option  
spread, a Butterfly spread is a strategy combining a bull and  
bear spread and uses three strike prices. The...

...and sale of options of the same strike, but different expiration dates.

User defined spreads relate to the ability to choose the legs of a  
spread if the spread is not...

23/3,K/6 (Item 6 from file: 349)  
DIALOG(R)File 349:PCT FULLTEXT  
(c) 2010 WIPO/Thomson. All rts. reserv.

01428285 \*\*Image available\*\*

METHOD AND SYSTEM OF PRICING FINANCIAL INSTRUMENTS  
PROCEDE ET SYSTEME DESTINES A ETABLIR LE PRIX D'INSTRUMENTS FINANCIERS  
Patent Applicant/Assignee:

SUPERDERIVATIVES INC, Superderivatives Inc, 7 Times Square, Suite 3501,  
New York Ny, New York, ny 10036, US, US (Residence), US (Nationality),  
(For all designated states except: US)

Patent Applicant/Inventor:

GERSHON David, 6 Stimatzy Street, Apt. 62, 69362 Tel Aviv, IL, IL  
(Residence), IL (Nationality), (Designated only for: US)

Legal Representative:

EITAN LAW GROUP (agent), 11 Hamenofim, PO Box 2081, 46120 Herzlia, IL

Patent and Priority Information (Country, Number, Date):

Patent: WO 2006109306 A2-A3 20061019 (WO 06109306)

Application: WO 2006IL459 20060411 (PCT/WO IL2006000459)

Priority Application: US 2005669903 20050411

Designated States:

(All protection types applied unless otherwise stated - for applications 2004+)

AE AG AL AM AT AU AZ BA BB BG BR BW BY BZ CA CH CN CO CR CU CZ DE DK DM  
DZ EC EE EG ES FI GB GD GE GH GM HR HU ID IL IN IS JP KE KG KM KN KP KR  
KZ LC LK LR LS LT LU LV LY MA MD MG MK MN MW MX MZ NA NG NI NO NZ OM PG  
PH PL PT RO RU SC SD SE SG SK SL SM SY TJ TM TN TR TT TZ UA UG US UZ VC  
VN YU ZA ZM ZW

(EP) AT BE BG CH CY CZ DE DK EE ES FI FR GB GR HU IE IS IT LT LU LV MC NL  
PL PT RO SE SI SK TR

(OA) BF BJ CF CG CI CM GA GN GQ GW ML MR NE SN TD TG

(AP) BW GH GM KE LS MW MZ NA SD SL SZ TZ UG ZM ZW

(EA) AM AZ BY KG KZ MD RU TJ TM

Publication Language: English

Filing Language: English

Fulltext Word Count: 17308

Fulltext Availability:

Detailed Description

... to other embodiments of the invention, the trade information may  
include any additional or alternative type of information, e.g.,  
spread prices of the options. One or more of the parameters  
of the pricing model may be estimated using any...

23/3,K/7 (Item 7 from file: 349)  
DIALOG(R)File 349:PCT FULLTEXT  
(c) 2010 WIPO/Thomson. All rts. reserv.

01423596

TRADING AND SETTLING ENHANCEMENTS TO ELECTRONIC FUTURES EXCHANGE  
AMELIORATIONS APPOREES AU COMMERCE ET AU REGLEMENT DE FUTURS  
ECHANGES ELECTRONIQUES

Patent Applicant/Assignee:

LIFFE ADMINISTRATION AND MANAGEMENT, Cannon Bridge House, One Cousin Lane, London EC4R 3XX, GB, GB (Residence), GB (Nationality), (For all designated states except: US)

Patent Applicant/Inventor:

PINKAVA Pavel, Flat C, 100 Bedford Road, Clapham, London SW4 7HB, GB, GB (Residence), GB (Nationality), (Designated only for: US)

Legal Representative:

BARKER BRETTELL (agent), 138 Hagley Road, Edgbaston, Birmingham B16 9PW, GB

Patent and Priority Information (Country, Number, Date):

Patent: WO 2006103474 A2 20061005 (WO 06103474)

Application: WO 2006GB1223 20060403 (PCT/WO GB2006001223)

Priority Application: US 2005667878 20050401; US 2005172739 20050701; US 2005179382 20050712; US 2005179889 20050712; US 2005179942 20050712

Designated States:

(All protection types applied unless otherwise stated - for applications 2004+)

AE AG AL AM AT AU AZ BA BB BG BR BW BY BZ CA CH CN CO CR CU CZ DE DK DM DZ EC EE EG ES FI GB GD GE GH GM HR HU ID IL IN IS JP KE KG KM KN KP KR KZ LC LK LR LS LT LU LV MA MD MG MK MN MW MX MZ NA NG NI NO NZ OM PG PH PL PT RO RU SC SD SE SG SK SL SM SY TJ TM TN TR TT TZ UA UG US UZ VC VN YU ZA ZM ZW

(EP) AT BE BG CH CY CZ DE DK EE ES FI FR GB GR HU IE IS IT LT LU LV MC NL PL PT RO SE SI SK TR

(OA) BF BJ CF CG CI CM GA GN GQ GW ML MR NE SN TD TG

(AP) BW GH GM KE LS MW MZ NA SD SL SZ TZ UG ZM ZW

(EA) AM AZ BY KG KZ MD RU TJ TM

Publication Language: English

Filing Language: English

Fulltext Word Count: 50915

Fulltext Availability:

Detailed Description

Claims

... linked bond futures of the appropriate currency; providing access to exact OTC ISDA type debt related derivative exposures of the Adapted For Exchange New Interest Rate Swap type in the relevant...  
Adapted For Exchange New Interest Rate Swap type in the relevant...

...quotation for trading products; also providing, if needed, the appropriate exact OTC ISDA type debt related derivative exposures of the Adapted For Exchange New Credit Derivatives type; hence having available the appropriate Credit Product Spread Quotation For Trading products; defining a price to rate relationship algorithm from which the expiry...

...product spread quotation products; and creating and assigning relevant and exact OTC ISDA type debt related derivative exposures into each

rate linked bond type futures contract at the expiry, via executing...

...for trading product of the relevant currency; and also ii) for credit rate linked bond type futures the appropriate credit product spread quotation product, such transactions being executed on behalf of exchange participants by reference to the...

...relationship algorithm; b) term defined by the maturity; c) volumes defined in proportion to the number of those futures held; and d) buy or sell side defined by the direction exposure...

23/3, K/8 (Item 8 from file: 349)

DIALOG(R)File 349:PCT FULLTEXT

(c) 2010 WIPO/Thomson. All rts. reserv.

01349233 \*\*Image available\*\*

SYSTEM AND METHOD OF MARGINING FIXED PAYOFF PRODUCTS

SYSTEME ET PROCEDE PERMETTANT DE MARGINALISER DES PRODUITS A BENEFICE FIXE

Patent Applicant/Assignee:

CHICAGO MERCANTILE EXCHANGE INC, 20 South Wacker Drive, Chicago, IL 60606  
, US, US (Residence), US (Nationality), (For all designated states except: US)

Patent Applicant/Inventor:

GLINBERG Dmitriy, 3841 Bordeaux Drive, Northbrook, IL 60062, US, US  
(Residence), US (Nationality), (Designated only for: US)

YOO Tae S, 139 Westridge Boulevard, Bartlett, IL 60103, US, US  
(Residence), KR (Nationality), (Designated only for: US)

MICHAELS Dale A, 217 Kacie Court, Westmont, IL 60559, US, US (Residence),  
US (Nationality), (Designated only for: US)

GOGOL Edward, 9750 Kedvale, Skokie, IL 60076, US, US (Residence), US  
(Nationality), (Designated only for: US)

Legal Representative:

KATZ James L (agent), Brinks Hofer Gilson & Lione, P.O. Box 10087,  
Chicago, IL 60610, US

Patent and Priority Information (Country, Number, Date):

Patent: WO 200631446 A2-A3 20060323 (WO 0631446)

Application: WO 2005US31036 20050831 (PCT/WO US2005031036)

Priority Application: US 2004608736 20040910; US 200530869 20050107

Designated States:

(All protection types applied unless otherwise stated - for applications 2004+)

AE AG AL AM AT AU AZ BA BB BG BR BW BY BZ CA CH CN CO CR CU CZ DE DK DM  
DZ EC EE EG ES FI GB GD GE GH GM HR HU ID IL IN IS JP KE KG KM KP KR KZ  
LC LK LR LS LT LU LV MA MD MG MK MN MW MX MZ NA NG NI NO NZ OM PG PH PL  
PT RO RU SC SD SE SG SK SL SM SY TJ TM TN TR TT TZ UA UG US UZ VC VN YU  
ZA ZM ZW

(EP) AT BE BG CH CY CZ DE DK EE ES FI FR GB GR HU IE IS IT LT LU LV MC NL  
PL PT RO SE SI SK TR

(OA) BF BJ CF CG CI CM GA GN GQ GW ML MR NE SN TD TG

(AP) BW GH GM KE LS MW MZ NA SD SL SZ TZ UG ZM ZW

(EA) AM AZ BY KG KZ MD RU TJ TM

Publication Language: English

Filing Language: English

Fulltext Word Count: 39073

Fulltext Availability:

Detailed Description

... involving the purchase of the lower strike put and the sale of the higher strike put, called a bull put spread. Butterfly spreads can be futures or options spreads. As an option spread, a Butterfly spread is a strategy combining a bull and bear spread and uses three strike prices. The...

...and sale of options of the same strike, but different expiration dates.

User defined spreads relate to the ability to choose the legs of a spread if the spread is not...

23/3, K/11 (Item 11 from file: 349)

DIALOG(R) File 349: PCT FULLTEXT

(c) 2010 WIPO/Thomson. All rts. reserv.

01348582 \*\*Image available\*\*

SYSTEM AND METHOD FOR ACTIVITY BASED MARGINING

SYSTEME ET PROCEDE POUR LA DETERMINATION DE MARGE EN FONCTION DE L'ACTIVITE

Patent Applicant/Assignee:

CHICAGO MERCANTILE EXCHANGE INC, 30 South Wacker Drive, Chicago, IL 60606  
, US, US (Residence), US (Nationality), (For all designated states except: US)

Patent Applicant/Inventor:

GLINBERG Dmitriy, 3841 Bordeaux Drive, Northbrook, IL 60062, US, US  
(Residence), US (Nationality),

YOO Tae S, 139 Westridge Boulevard, Bartlett, IL 60103, US, US  
(Residence), KR (Nationality),

ABUDARHAM Jodi L, 1320 Ferndale Avenue, Highland Park, IL 60035, US, US  
(Residence), IL (Nationality),

MICHAELS Dale A, 217 Kacie Court, Westmont, IL 60559, US, US (Residence),  
US (Nationality),

Legal Representative:

KATZ James L (agent), Brinks Hofer Gilson & Lione, P.O. Box 10087,  
Chicago, IL 60610, US

Patent and Priority Information (Country, Number, Date):

Patent: WO 200631458 A2-A3 20060323 (WO 0631458)

Application: WO 2005US31181 20050831 (PCT/WO US2005031181)

Priority Application: US 2004608787 20040910; US 200530815 20050107

Designated States:

(All protection types applied unless otherwise stated - for applications 2004+)

AE AG AL AM AT AU AZ BA BB BG BR BW BY BZ CA CH CN CO CR CU CZ DE DK DM

DZ EC EE EG ES FI GB GD GE GH GM HR HU ID IL IN IS JP KE KG KM KP KR KZ LC LK LR LS LT LU LV MA MD MG MK MN MW MX MZ NA NG NI NO NZ OM PG PH PL PT RO RU SC SD SE SG SK SL SM SY TJ TM TN TR TT TZ UA UG US UZ VC VN YU ZA ZM ZW

(EP) AT BE BG CH CY CZ DE DK EE ES FI FR GB GR HU IE IS IT LT LU LV MC NL PL PT RO SE SI SK TR

(OA) BF BJ CF CG CI CM GA GN GQ GW ML MR NE SN TD TG

(AP) BW GH GM KE LS MW MZ NA SD SL SZ TZ UG ZM ZW

(EA) AM AZ BY KG KZ MD RU TJ TM

Publication Language: English

Filing Language: English

Fulltext Word Count: 33030

Fulltext Availability:

Detailed Description

... involving the purchase of the lower strike put and the sale of the higher strike put, called a bull put spread. Butterfly spreads can be futures or options spreads. As an option spread, a Butterfly spread is a strategy combining a bull 23 and bear spread and uses three strike prices...

...and sale of options of the same strike, but different expiration dates.

User defined spreads relate to the ability to choose the legs of a spread if the spread is not...

23/3, K/12 (Item 12 from file: 349)

DIALOG(R)File 349:PCT FULLTEXT

(c) 2010 WIPO/Thomson. All rts. reserv.

01348503 \*\*Image available\*\*

SYSTEM AND METHOD FOR HYBRID SPREADING FOR RISK MANAGEMENT  
SYSTEME ET PROCEDE DE DEPLOIEMENT HYBRIDE POUR LA GESTION DU RISQUE

Patent Applicant/Assignee:

CHICAGO MERCANTILE EXCHANGE INC, 20 South Wacker Drive, Chicago, IL 60606  
, US, US (Residence), US (Nationality), (For all designated states except: US)

Patent Applicant/Inventor:

GLINBERG Dmitriy, 3841 Bordeaux Drive, Northbrook, IL 60062, US, US  
(Residence), US (Nationality),

YOO Tae S, 139 Westridge Boulevard, Bartlett, IL 60103, US, US  
(Residence), KR (Nationality),

MICHAELS Dale A, 217 Kacie Court, Westmont, IL 60559, US, US (Residence),  
US (Nationality),

GOGOL Edward, 9750 Kedvale, Skokie, IL 60076, US, US (Residence), US (Nationality),  
Legal Representative:

KATZ James L (agent), Brinks Hofer Gilson & Lione, P.O. Box 10087,  
Chicago, IL 60610, US

Patent and Priority Information (Country, Number, Date):

Patent: WO 200631450 A2-A3 20060323 (WO 0631450)

Application: WO 2005US31050 20050831 (PCT/WO US2005031050)

Priority Application: US 2004608735 20040910; US 200530869 20050107

Designated States:

(All protection types applied unless otherwise stated - for applications 2004+)

AE AG AL AM AT AU AZ BA BB BG BR BW BY BZ CA CH CN CO CR CU CZ DE DK DM  
DZ EC EE EG ES FI GB GD GE GH GM HR HU ID IL IN IS JP KE KG KM KP KR KZ  
LC LK LR LS LT LU LV MA MD MG MK MN MW MX MZ NA NG NI NO NZ OM PG PH PL  
PT RO RU SC SD SE SG SK SL SM SY TJ TM TN TR TT TZ UA UG US UZ VC VN YU  
ZA ZM ZW

(EP) AT BE BG CH CY CZ DE DK EE ES FI FR GB GR HU IE IS IT LT LU LV MC NL  
PL PT RO SE SI SK TR

(OA) BF BJ CF CG CI CM GA GN GQ GW ML MR NE SN TD TG

(AP) BW GH GM KE LS MW MZ NA SD SL SZ TZ UG ZM ZW

(EA) AM AZ BY KG KZ MD RU TJ TM

Publication Language: English

Filing Language: English

Fulltext Word Count: 37480

Fulltext Availability:

Detailed Description

... involving the purchase of the lower strike put and the sale of the higher strike put, called a bull put spread. Butterfly spreads can be futures or options spreads. As an option spread, a Butterfly spread is a strategy combining a bull and bear spread and uses three strike prices. The...

...and sale of options of the same strike, but different expiration dates.

User defined spreads relate to the ability to choose the legs of a spread if the spread is not...

23/3, K/14 (Item 14 from file: 349)

DIALOG(R) File 349: PCT FULLTEXT

(c) 2010 WIPO/Thomson. All rts. reserv.

01347827 \*\*Image available\*\*

SYSTEM AND METHOD FOR FLEXIBLE SPREAD PARTICIPATION  
SYSTEME ET PROCEDE POUR UNE PARTICIPATION A ECART SOUPLE

Patent Applicant/Assignee:

CHICAGO MERCANTILE EXCHANGE INC, 20 South Wacker Drive, Chicago, IL 60606  
, US, US (Residence), US (Nationality), (For all designated states except: US)

Patent Applicant/Inventor:

GLINBERG Dmitriy, 3841 Bordeaux Drive, Northrbook, IL 60062, US, US  
(Residence), US (Nationality), (Designated only for: US)

YOO Tae S, 139 Westridge Boulevard, Bartlett, IL 60103, US, US  
(Residence), KR (Nationality), (Designated only for: US)

MICHAELS Dale A, 217 Kacie Court, Westmont, IL 60559, US, US (Residence),  
US (Nationality), (Designated only for: US)

GOGOL Edward, 9750 Kedvale, Skokie, IL 60076, US, US (Residence), US

(Nationality), (Designated only for: US)

Legal Representative:

KATZ James L (agent), Brinks Hofer Gilson & Lione, P.O. Box 10087,  
Chicago, IL 60610, US

Patent and Priority Information (Country, Number, Date):

Patent: WO 200631448 A2-A3 20060323 (WO 0631448)

Application: WO 2005US31039 20050831 (PCT/WO US2005031039)

Priority Application: US 2004608705 20040910; US 200531182 20050107

Designated States:

(All protection types applied unless otherwise stated - for applications 2004+)

AE AG AL AM AT AU AZ BA BB BG BR BW BY BZ CA CH CN CO CR CU CZ DE DK DM  
DZ EC EE EG ES FI GB GD GE GH GM HR HU ID IL IN IS JP KE KG KM KP KR KZ  
LC LK LR LS LT LU LV MA MD MG MK MN MW MX MZ NA NG NI NO NZ OM PG PH PL  
PT RO RU SC SD SE SG SK SL SM SY TJ TM TN TR TT TZ UA UG US UZ VC VN YU  
ZA ZM ZW

(EP) AT BE BG CH CY CZ DE DK EE ES FI FR GB GR HU IE IS IT LT LU LV MC NL  
PL PT RO SE SI SK TR

(OA) BF BJ CF CG CI CM GA GN GQ GW ML MR NE SN TD TG

(AP) BW GH GM KE LS MW MZ NA SD SL SZ TZ UG ZM ZW

(EA) AM AZ BY KG KZ MD RU TJ TM

Publication Language: English

Filing Language: English

Fulltext Word Count: 33491

Fulltext Availability:

Detailed Description

... involving the purchase of the lower strike put and the sale of the higher strike put, called a bull put spread. Butterfly spreads can be futures or options spreads. As an option spread, a Butterfly spread is a strategy combining a bull and bear spread and uses three strike prices. The...

...and sale of options of the same strike, but different expiration dates. User defined spreads relate to the ability to choose the legs of a spread if the spread is not...

23/3, K/16 (Item 16 from file: 349)  
DIALOG(R)File 349:PCT FULLTEXT  
(c) 2010 WIPO/Thomson. All rts. reserv.

01056423 \*\* Image available\*\*  
DERIVATIVES HAVING DEMAND-BASED, ADJUSTABLE RETURNS, AND TRADING EXCHANGE THEREFOR  
PRODUITS DERIVES PRESENTANT DES RENDEMENTS AJUSTABLES BASES SUR LA DEMANDE ET ECHANGES COMMERCIAUX ASSOCIES

Patent Applicant/Assignee:

LONGITUDE INC, 650 Fifth Avenue, New York, NY 10019, US, US (Residence),  
US (Nationality)

Inventor(s):

LANGE Jeffrey, 3 East 84th Street, Apt. 3, New York, NY 10028, US,  
BARON Kenneth, 51 West 86th Street, Apt. 602, New York, NY 10024, US,

Legal Representative:

WEISS Charles A (et al) (agent), Kenyon & Kenyon, One Broadway, New York,  
NY 10004, US,

Patent and Priority Information (Country, Number, Date):

Patent: WO 200385491 A2-A3 20031016 (WO 0385491)

Application: WO 2003US7990 20030313 (PCT/WO US03007990)

Priority Application: US 2002115505 20020402

Designated States:

(Protection type is "patent" unless otherwise stated - for applications prior to 2004)  
AE AG AL AM AT AU AZ BA BB BG BR BY BZ CA CH CN CO CR CU CZ DE DK DM DZ  
EC EE ES FI GB GD GE GH GM HR HU ID IL IN IS JP KE KG KP KR KZ LC LK LR  
LS LT LU LV MA MD MG MK MN MW MX MZ NO NZ OM PH PL PT RO RU SC SD SE SG  
SK SL TJ TM TN TR TT TZ UA UG UZ VC VN YU ZA ZM ZW  
(EP) AT BE BG CH CY CZ DE DK EE ES FI FR GB GR HU IE IT LU MC NL PT RO SE  
SI SK TR  
(OA) BF BJ CF CG CI CM GA GN GQ GW ML MR NE SN TD TG  
(AP) GH GM KE LS MW MZ SD SL SZ TZ UG ZM ZW  
(EA) AM AZ BY KG KZ MD RU TJ TM

Publication Language: English

Filing Language: English

Fulltext Word Count: 136258

Fulltext Availability:

Detailed Description

Claims

... which the relevant contingent claims are based. Such lock-in can be achieved by placing hedging investments in successive trading periods as the returns change, or adjust, from period to period...have a preference for a desired payout distribution should a given state occur. DBAR digital options, described in Section 6, are an example of an investment with a desired payout distribution...returns once trading is underway. In another preferred embodiment, described with respect to DBAR digital options in Section 6 and another embodiment described in Section 7, a very small number of...

...is said to be in equilibrium. Computer code, as illustrated in Table 1 above or related code readily apparent to one of skill in the art, can be used to implement...the levels of the relevant asset-class indices are jointly lognormally distributed with an assumed correlation. By defining a group of DBAR contingent claims on a joint outcome of two underlying events...

...their views on the co-movements of the underlying events as captured by the statistical correlation between the events. In this example, the assumption of a joint lognormal distribution means that the underlying events are distributed as follows:

...each of the two events, and  $g(d_1, d_2)$  is the bivariate normal distribution with correlation parameter  $\rho$ , and the notation otherwise corresponds to the notation used in the description above of DBAR Range Derivatives. The following information includes the indices, the trading periods, the predetermined termination criteria, the total...

...Index ("SP500")

Asset Class 2 Forward Price at Observation: 1410

Asset Class 2 Volatility: 18%

Correlation Between Asset Classes: 0.5

Contingent Claim Expiration: 12/31/99

...closing on expiration at 249 and the SP500 closing at 1380 is 88. Since the correlation between two indices in this example is assumed to be 0.5, the probability both...

...Demand-based markets or auctions can be structured to offer a wide variety of products related to common measures of credit quality, including Moody's and S&P ratings, bankruptcy statistics...

...activity (e.g., the VIX index as calculated by the CBOE) or a measured parameter related to the underlying event (e.g., an implied volatility or standard deviation of the VIX...

...Demand-based markets or auctions can be structured to offer a wide variety of products related to commonly observed indices and statistics related to economic activity and released or published by governments, and by domestic, foreign and international...a spread strategy over the distribution. By purchasing the .42 call and selling the .46 call, the trader can construct a digital option spread priced at: .8423 - .3675 = This spread would, consequently, pay out: 1/.4748 = 2.106, for every dollar invested. Many trades can...

...contingent claims, including, for example, digital options can be based on a measure or parameter related to Cisco revenues, such as the gross revenues reported by the Cisco Corporation. The underlying...

...contingent claims, including, for example, digital options can be based on a measure or parameter related to AOL EBITDA, such as the EBITDA figure reported by AOL that is used to...

...DBAR digital options 17

corresponding to a projected profile for earnings growth. The manager can compare the cost  $\ln(C)$  4@ of this strategy with the risk of owning the underlying...

...contingent claims according to the present invention can be constructed based on an observable event related to real estate. The relevant information for an illustrative group of such claims is as...

...Demand-based markets or auctions can be structured to offer a wide

variety of products related to real assets, such as real estate, bandwidth, wireless spectrum capacity, or computer memory. An...

**< removed unnecessary information >**

...is a notable feature of DBAR contingent claims markets because the demand-based pricing condition relates the amount of relative volumes that may clear in equilibrium to the relative equilibrium market prices. Thus... ...auction, is unique among market mechanisms in that the relative prices of claims are directly related to the relative volume transacted of those claims. By contrast, in conventional markets, which have...

...price including the executed order. According to the second constraint, the order's executed notional amount is not to exceed the notional amount requested by the trader to be executed.

### **III. Text Search Results from Dialog - NPL**

#### **A. Abstract Databases**

? show files;ds;cost;logoff hold  
File 139:EconLit 1969-2010/Oct  
(c) 2010 American Economic Association  
File 583:Gale Group Globalbase(TM) 1986-2002/Dec 13  
(c) 2002 Gale/Cengage  
File 474:New York Times Abs 1969-2010/Oct 27  
(c) 2010 The New York Times  
File 475:Wall Street Journal Abs 1973-2010/Oct 27  
(c) 2010 The New York Times  
File 35:Dissertation Abs Online 1861-2010/Sep  
(c) 2010 ProQuest Info&Learning  
File 65:Inside Conferences 1993-2010/Oct 27  
(c) 2010 BLDSC all rts. reserv.  
File 99:Wilson Appl. Sci & Tech Abs 1983-2010/Aug  
(c) 2010 The HW Wilson Co.  
File 256:TecTrends 1982-2010/Oct W2  
(c) 2010 Info.Sources Inc. All rights res.  
File 2:INSPEC 1898-2010/Oct W3  
(c) 2010 The IET

Set	Items	Description
S1	394441	DERIVATIVE OR DERIVATIVES OR OPTION OR OPTIONS OR FORWARD(-2W)AGREEMENT? ? OR SWAPS OR SWAPTIONS OR FUTURES OR STRUCTURE-D()NOTE? ? OR SYNTHETIC()ASSET? ? OR HEDG???
S2	394441	DERIVATIVE OR DERIVATIVES OR OPTION OR OPTIONS OR FORWARD(-2W)AGREEMENT? ? OR SWAPS OR SWAPTIONS OR FUTURES OR STRUCTURE-D()NOTE? ? OR SYNTHETIC()ASSET? ? OR HEDG???
S3	37	S2(1N)(COUNT OR COUNTS)
S4	38	S2()(CODE OR CODES)
S5	0	S4(5N)(CONTRACT OR CALLPUT OR CALL OR PUT OR (STRIKE OR DESIGNATION OR REFERENCE OR EFFECTIVE OR EXERCISE)(1N)(DATE OR-DATES))
S6	1608	S2(1N)(QUANTIT???) OR NUMBER OR AMOUNT)
S7	0	(SECOND OR 2ND OR FOLLOWUP OR FOLLOWTHROUGH OR FOLLOW???)(-(UP OR THROUGH) OR SUBSEQUENT OR NEXT OR ANOTHER)(5N)(S3(10N)S5)
S8	75328	COMPAR???) OR COMPARATIVE OR COMPARI? OR CORRELAT???) OR COR-ELAT???) OR JUXTAPOS? OR MATCH OR MATCHED OR MATCHING OR RELAT-E? ? OR SIDE(X)SIDE OR SIDE(1W)SIDE
S9	0	S7(5N)S8
S10	262	S2(1N)(SPREAD OR (PURCHASE OR SALE)(2N)(MULTIPLE OR DIFFER-ENT OR SEVERAL OR MANY OR LOT OR LOTS OR SOME))
S11	9	S10(3N)(TYPE OR KIND OR FORM OR CALL OR PUT)
S12	0	S3(7N)S6(7N)S9(7N)S11

S13 0 S3(S)S4(S)S8  
S14 814 S2(10N)(SPREAD OR (PURCHASE OR SALE)(2N)(MULTIPLE OR DIFFERENT OR SEVERAL OR MANY OR LOT OR LOTS OR SOME))  
S15 177 S14(S)(COMPAR??? OR COMPARATIVE OR COMPAR? OR CORRELAT??? OR CORELAT??? OR JUXTAPOS? OR MATCH OR MATCHED OR MATCHING OR RELATE? ? OR SIDE(X)SIDE OR SIDE(1W)SIDE)  
S16 16 S15(S)(COUNT OR COUNTS OR CODE OR CODES OR QUANTIT??? OR NUMBER OR AMOUNT)  
S17 2085 S2(S)(SPREAD OR (PURCHASE OR SALE)(2N)(MULTIPLE OR DIFFERENT OR SEVERAL OR MANY OR LOT OR LOTS OR SOME))  
S18 517 S17(S)(COMPAR??? OR COMPARATIVE OR COMPAR? OR CORRELAT??? OR CORELAT??? OR JUXTAPOS? OR MATCH OR MATCHED OR MATCHING OR RELATE? ? OR SIDE(X)SIDE OR SIDE(1W)SIDE)  
S19 100 S18(S)(COUNT OR COUNTS OR CODE OR CODES OR QUANTIT??? OR NUMBER OR AMOUNT)  
S20 56 S18(10N)(COUNT OR COUNTS OR CODE OR CODES OR QUANTIT??? OR NUMBER OR AMOUNT)  
S21 66 S16 OR S20  
S22 37 S21 NOT (PY> 2004 OR PD=20040227:20041231)  
S23 35 RD (unique items)

23/6/1 (Item 1 from file: 139)

743708

TITLE: The Components of Bid-Ask Spread and Their Determinants: TAI FEX  
versus SGX-DT

PUBLICATION DATE: 2004

23/6/2 (Item 2 from file: 139)

580234

REVIEW OF: Reforming the State: Fiscal and Welfare Reform in Post-Socialist Countries  
PUBLICATION DATE: 2001

23/6/3 (Item 3 from file: 139)

436456

REVIEW OF: The new system of national accounts  
PUBLICATION DATE: 1997

23/6/4 (Item 4 from file: 139)

401640

TITLE: Jua Kali Kenya: Change and development in an informal economy:  
1970-95

PUBLICATION DATE: 1996

23/6/5 (Item 5 from file: 139)  
371399

TITLE: A Simple Approach to Valuing Risky Fixed and Floating Rate Debt  
PUBLICATION DATE: 1995

23/6/6 (Item 6 from file: 139)  
296490

TITLE: Competition and Trade in Australian Natural Gas Markets  
PUBLICATION DATE: 1993

23/6/7 (Item 7 from file: 139)  
270607

TITLE: The Effect of the New Risk-Based Capital Requirements on the Market for Swaps  
PUBLICATION DATE: 1992

23/6/8 (Item 1 from file: 583)  
05260017

Unit trusts faced with hedging restrictions  
UK - UNIT TRUSTS FACE HEDGING RESTRICTIONS  
17 August 1992

23/6/9 (Item 1 from file: 474)  
05019809 NYT Sequence Number: 047047870320  
SERIOUS CRIMES IN NEW YORK CITY RISE 5%, FIRST INCREASE IN FIVE YEARS  
Friday March 20 1987

23/6/10 (Item 1 from file: 35)  
02005064 ORDER NO: AADAA-IC817439  
Determinants of prices and spreads in global currency and money markets  
Year: 2003

23/6/11 (Item 2 from file: 35)  
01989653 ORDER NO: AADAA-I3115567  
Genetic studies of fusarium head blight resistance in the winter wheat cultivar Ernie  
Year: 2003

23/6/12 (Item 3 from file: 35)  
01982813 ORDER NO: AADAA-I3111883  
A content analysis of the coverage of cosmetic surgery in women's health  
and fitness magazines 1983, 1992, 2001  
Year: 2003

23/6/13 (Item 4 from file: 35)  
01766526 ORDER NO: AADAA-19989027  
Interest rate risk management: Hedging misspecification in interest rate swaps  
Year: 2000

23/6/14 (Item 5 from file: 35)  
01564650 ORDER NO: AAD97-22613  
AN EMPIRICAL INVESTIGATION OF UNIT INITIAL PUBLIC OFFERINGS (UNDERPRICING, CERTIFICATION)  
Year: 1997

23/6/15 (Item 6 from file: 35)  
01531228 ORDER NO: AAD97-06816  
A NONLINEAR DYNAMICAL SYSTEMS APPROACH TO VOCAL FOLD OSCILLATION (CHAOS, ATTRACTORS)  
Year: 1996

23/6/16 (Item 1 from file: 99)  
2712148 H.W. WILSON RECORD NUMBER: BAST04110774  
Verification of point-spread-function-based modeling of an extreme-ultraviolet photoresist  
20040201

23/6/17 (Item 2 from file: 99)  
1822403 H.W. WILSON RECORD NUMBER: BAST99017577  
MQAM modulation and RS codes for SS-CDMA communication over Rician fading channels  
19981200

23/6/18 (Item 1 from file: 2)  
09155694  
Title: Method for performance analysis of Web caching hierarchical structures  
Publication Date: April 2003  
INSPEC Update Issue: 2004-043  
Copyright: 2004, IEE

23/6/19 (Item 2 from file: 2)  
08798460  
Title: The industrial work placement  
Book Title: Engineering Education 2003 Access, Retention and Standards  
(Ref.No.2003/10027)  
Publication Date: 2003  
INSPEC Update Issue: 2003-047  
Copyright: 2003, IEE

23/6/20 (Item 3 from file: 2)

08792420

Title: Single code multiple access for the broadband satellite return channel  
Book Title: GLOBECON'02 - IEEE Global Telecommunications Conference.

Conference Record (Cat. No.02CH37398)

Publication Date: 2002

INSPEC Update Issue: 2003-046

Copyright: 2003, IEE

23/6/21 (Item 4 from file: 2)

08472433

Title: Joint source-channel decoding of EVRC speech encoder using residual redundancy

Publication Date: June 2002

INSPEC Update Issue: 2002-049

Copyright: 2002, IEE

23/6/22 (Item 5 from file: 2)

08260770

Title: Application of platform FPGAs in W-CDMA

Book Title: ASICON 2001. 2001 4th International Conference on ASIC

Proceedings (Cat. No.01TH8549)

Publication Date: 2001

INSPEC Update Issue: 2002-018

Copyright: 2002, IEE

23/6/23 (Item 6 from file: 2)

08247288

Title: Simulation of single bunch instabilities driven by electron cloud in the SPS

Book Title: PACS2001. Proceedings of the 2001 Particle Accelerator

Conference (Cat. No.01CH37268)

Publication Date: 2001

INSPEC Update Issue: 2002-016

Copyright: 2002, IEE

23/6/24 (Item 7 from file: 2)

08199823

Title: Targeted ensemble prediction for northern Europe and parts of the  
north Atlantic Ocean

Publication Date: Jan. 2001

INSPEC Update Issue: 2002-010

Copyright: 2002, IEE

23/6/25 (Item 8 from file: 2)

07768630

Title: Polarization and localization in insulators: Generating function approach

Publication Date: 15 July 2000

INSPEC Update Issue: 2000-046

Copyright: 2000, IEE

23/6/26 (Item 9 from file: 2)

07657222

Title: Stochastic modeling of electric power prices in a multi-market environment

Book Title: 2000 IEEE Power Engineering Society Winter Meeting. Conference

Proceedings (Cat. No.00CH37077)

Publication Date: 2000

INSPEC Update Issue: 2000-029

Copyright: 2000, IEE

23/6/27 (Item 10 from file: 2)

07470326

Title: Optical code division multiple-access networks

Publication Date: 1999

INSPEC Update Issue: 2000-003

Copyright: 2000, IEE

23/6/28 (Item 11 from file: 2)

07306380

Title: Implementation of a broadband equalizer for high-speed wireless data applications

Book Title: ICUPC '98. IEEE 1998 International Conference on Universal

Personal Communications. Conference Proceedings (Cat. No.98TH8384)

Publication Date: 1998

INSPEC Update Issue: 1999-029

Copyright: 1999, IEE

23/6/29 (Item 12 from file: 2)

06629413

Title: Incoherent optical code division multiple access systems

Book Title: 1996 IEEE 4th International Symposium on Spread Spectrum

Techniques and Applications Proceedings. Technical Program. (Cat. No.96TH8210)

Publication Date: 1996

INSPEC Update Issue: 1997-027

Copyright: 1997, IEE

23/6/30 (Item 13 from file: 2)

06493509

Title: Direct numerical simulation of a turbulent reactive plume on a parallel computer

Publication Date: Dec. 1996  
INSPEC Update Issue: 1997-006  
Copyright: 1997, IEE

23/6/31 (Item 14 from file: 2)  
06407336

Title: Performance evaluation of TCP/RLP protocol stack over CDMA wireless link  
Publication Date: 1996  
INSPEC Update Issue: 1996-043  
Copyright: 1996, IEE

23/6/32 (Item 15 from file: 2)  
04112350

Title: Charge-transfer shake-up satellites accompanying core ionization in  
organic donor/acceptor molecules: bis(4-dimethylaminophenyl)squaraine  
and its derivatives  
Publication Date: Jan. 1988  
INSPEC Update Issue: 1988-010  
Copyright: 1988, IEE

23/6/33 (Item 16 from file: 2)  
03938126

Title: Georgia Bar leans to LANs  
Publication Date: June 1987  
INSPEC Update Issue: 1987-017  
Copyright: 1987, IEE

23/6/34 (Item 17 from file: 2)  
02915033

Title: Randomization effect of errors by means of frequency-hopping  
techniques in a fading channel  
Publication Date: May 1982  
INSPEC Update Issue: 1982-010  
Copyright: 1982, IEE

23/6/35 (Item 18 from file: 2)  
02750911

Title: Simultaneous correction of chromaticity and orbit dispersion in a  
strong focusing machine  
Publication Date: 1980  
INSPEC Update Issue: 1981-011  
Copyright: 1981, IEE

23/3,K/1 (Item 1 from file: 139)  
DIALOG(R)File 139:EconLit  
(c) 2010 American Economic Association. All rts. reserv.

743708

TITLE: The Components of Bid-Ask Spread and Their Determinants: TAIEX

versus SGX-DT

AUTHOR(S): Huang, Yu Chuan

AUTHOR(S) AFFILIATION: National Kaohsiung First University Science and Technology

JOURNAL NAME: Journal of Futures Markets,

JOURNAL VOLUME & ISSUE: 24 9,

PAGES: 835-60

PUBLICATION DATE: 2004

LANGUAGE: English

AVAILABILITY: <http://www3.interscience.wiley.com/cgi-bin/jhome/34434>

ISSN: 0270-7314

DOCUMENT TYPE: Journal Article

ABSTRACT INDICATOR: Abstract

ABSTRACT: This paper compares the intraday components of bid-ask spread in Taiwan stock index futures traded on Taiwan

Futures Exchange (TAIFEX) and Singapore Exchange

Derivatives Trading Limited (SGX-DT). Variables that determine

the components of spread are also examined. SGX-DT uses a floor trading system while TAIFEX uses an electronic...

... regression results show that volatility and information are the major determinants of the components while number of trades is not the

major determinant of the order processing and information asymmetry components...

23/3,K/5 (Item 5 from file: 139)

DIALOG(R)File 139:EconLit

(c) 2010 American Economic Association. All rts. reserv.

371399

TITLE: A Simple Approach to Valuing Risky Fixed and Floating Rate Debt

AUTHOR(S): Longstaff, Francis A.; Schwartz, Eduardo S.

AUTHOR(S) AFFILIATION: UCLA; UCLA

JOURNAL NAME: Journal of Finance,

JOURNAL VOLUME & ISSUE: 50 3,

PAGES: 789-819

PUBLICATION DATE: 1995

LANGUAGE: English

AVAILABILITY: <http://www.blackwellpublishing.com/journal.asp?ref=0022-1082>

ISSN: 0022-1082

DOCUMENT TYPE: Journal Article

ABSTRACT INDICATOR: Abstract

...ABSTRACT: simple closed-form valuation expressions for fixed and floating rate debt. The model provides a number of interesting

new insights about pricing and hedging corporate debt securities.  
For example, we find that the correlation between default risk and the...

23/3,K/10 (Item 1 from file: 35)  
DIALOG(R)File 35:Dissertation Abs Online  
(c) 2010 ProQuest Info&Learning. All rts. reserv.

02005064 ORDER NO: AADAA-1C817439  
Determinants of prices and spreads in global currency and money markets  
Author: McGroarty, Francis Joseph Anthony  
Degree: Ph.D.  
Year: 2003  
Corporate Source/Institution: University of Southampton (United Kingdom) (5036)  
Source: VOLUME 65/03-C OF DISSERTATION ABSTRACTS INTERNATIONAL.  
PAGE 615. 233 PAGES  
...This duality arises because every transaction price differs from  
the mid-quote price by the amount of the half-spread. Since the  
price sequence itself is made up of a series of price innovations, it...

B. Full-text Databases

**Full text NPL files - 1**

```
? show files;ds;cost;logoff hold
File 20:Dialog Global Reporter 1997-2010/Oct 27
(c) 2010 Dialog

Set Items Description
S1 4152637 DERIVATIVE OR DERIVATIVES OR OPTION OR OPTIONS OR FORWARD(-
    2W)AGREEMENT? ? OR SWAPS OR SWAPPTIONS OR FUTURES OR STRUCTURE-
    D)(NOTE? ? OR SYNTHETIC()ASSET? ? OR HEDG???
S2 621 S1(1N)(COUNT OR COUNTS)
S3 86 S1()(CODE OR CODES)
S4 1 S3(5N)(CONTRACT OR CALLPUT OR CALL OR PUT OR (STRIKE OR DE-
    SIGNATION OR REFERENCE OR EFFECTIVE OR EXERCISE)(1N)(DATE OR -
    DATES))
S5 53511 S1(1N)(QUANTIT??? OR NUMBER OR AMOUNT)
S6 0 (SECOND OR 2ND OR FOLLOWUP OR FOLLOWTHROUGH OR FOLLOW???)-
    (UP OR THROUGH) OR SUBSEQUENT OR NEXT OR ANOTHER)(5N)(S2(10N)S4)
S7 13180516 COMPAR??? OR COMPARATIVE OR COMPAR? OR CORRELAT??? OR COR-
    ELAT??? OR JUXTPOS? OR MATCH OR MATCHED OR MATCHING OR RELAT-
    E? ? OR SIDE(X)SIDE OR SIDE(1W)SIDE
S8 0 S6(5N)S7
S9 3248 S1(1N)(SPREAD OR (PURCHASE OR SALE)(2N)(MULTIPLE OR DIFFER-
    ENT OR SEVERAL OR MANY OR LOT OR LOTS OR SOME))
S10 184 S9(3N)(TYPE OR KIND OR FORM OR CALL OR PUT)
S11 0 S2(7N)S5(7N)S8(7N)S10
S12 9786 S1(7N)(SPREAD OR (PURCHASE OR SALE)(2N)(MULTIPLE OR DIFFER-
    ENT OR SEVERAL OR MANY OR LOT OR LOTS OR SOME))
S13 481 S12(5N)(TYPE OR KIND OR FORM OR CALL OR PUT)
S14 24140342 (SECOND OR 2ND OR FOLLOWUP OR FOLLOWTHROUGH OR
    FOLLOW???)((UP OR THROUGH) OR SUBSEQUENT OR NEXT OR ANOTHER)
S15 767598 S7(10N)S14
S16 0 S2(10N)S5(10N)S13(10N)S15
S17 0 S2(S)S5(S)S13(S)S15
S18 21 S13(S)S15
S19 14102135 COUNT OR COUNTS OR CODE OR CODES OR QUANTIT??? OR NUMBER
    OR AMOUNT
S20 69 S13(S)S14(S)S19
S21 79 S18 OR S20
S22 21 S21 NOT (CONFERENCE())CALL OR (FIRST OR 1ST OR SECOND OR 2ND
    OR THIRD OR 3RD OR FOURTH OR 4TH OR FINAL OR PRELIMINARY OR -
    INTERIM())(QUARTER OR RESULTS) OR QUARTERLY OR ANNUAL()REPORT
    OR (8 OR 10)()(K OR Q) OR 8K OR 8Q OR 10K OR 10Q OR WEBCAST OR
    WEBINAR OR EXHIBITOR()PROFILE? ?)/TI
S23 6 S22 NOT (PY> 2004 OR PD=20040227:20041231)
```

S24 6 RD (unique items)

24/6/1  
32815648  
Watch Market Trend Ahead Of December Expiry  
December 13, 2003  
WORD COUNT: 764

24/6/2  
28197070 (USE FORMAT 7 OR 9 FOR FULLTEXT)  
MARCH 20, 2003 - 19:12 EST  
March 21, 2003  
WORD COUNT: 1990

24/6/3  
23372856  
Old Economy Shares Regain Lost Glory  
June 15, 2002  
WORD COUNT: 880

24/6/4  
22068512 (USE FORMAT 7 OR 9 FOR FULLTEXT)  
Liberty Media Corporation Provides Year-End Supplemental Financial  
Information and 2002 Guidance  
April 03, 2002  
WORD COUNT: 6137

24/6/5  
21737823  
PR Newswire High Technology Summary Thursday, March 14, 2002  
March 14, 2002  
WORD COUNT: 3107

24/6/6  
12343604  
Brady swap for 40-yr Globals above mkt expectations  
August 10, 2000  
WORD COUNT: 186

24/3, K/1

DIALOG(R)File 20:Dialog Global Reporter

(c) 2010 Dialog. All rts. reserv.

32815648

Watch Market Trend Ahead Of December Expiry

FINANCIAL EXPRESS

December 13, 2003

JOURNAL CODE: WFEX LANGUAGE: English RECORD TYPE: FULLTEXT

WORD COUNT: 764

... Reliance, SBI, MTNL and HLL among others. The put-call ratio rose sharply on a number of counters and it is indicating a negative bias in ITC, L&T, Nalco, ONGC...

... cap segment is a welcome development, the spiral increase in the share prices among the second rung counters does hint at the operators' activities. Investors should avoid writing naked options and...

## Full text NPL files - 2

? show files;ds;cost;logoff hold

File 634:San Jose Mercury Jun 1985-2010/Oct 26

(c) 2010 San Jose Mercury News

File 610:Business Wire 1999-2010/Oct 27

(c) 2010 Business Wire.

File 613:PR Newswire 1999-2010/Oct 27

(c) 2010 PR Newswire Association Inc

File 810:Business Wire 1986-1999/Feb 28

(c) 1999 Business Wire

File 813:PR Newswire 1987-1999/Apr 30

(c) 1999 PR Newswire Association Inc

File 626:Bond Buyer Full Text 1981-2008/Jul 07

(c) 2008 Bond Buyer

### Set Items Description

S1 960180 DERIVATIVE OR DERIVATIVES OR OPTION OR OPTIONS OR FORWARD(-2W)AGREEMENT? ? OR SWAPS OR SWAPPTIONS OR FUTURES OR STRUCTURE-D()NOTE? ? OR SYNTHETIC()ASSET? ? OR HEDG???

S2 960180 DERIVATIVE OR DERIVATIVES OR OPTION OR OPTIONS OR FORWARD(-2W)AGREEMENT? ? OR SWAPS OR SWAPPTIONS OR FUTURES OR STRUCTURE-D()NOTE? ? OR SYNTHETIC()ASSET? ? OR HEDG???

S3 175 S2(1N)(COUNT OR COUNTS)

S4 47 S2()(CODE OR CODES)

S5 0 S4(5N)(CONTRACT OR CALLPUT OR CALL OR PUT OR (STRIKE OR DESIGNATION OR REFERENCE OR EFFECTIVE OR EXERCISE)(1N)(DATE OR - DATES))

S6 5190 S2(1N)(QUANTIT???) ? OR NUMBER OR AMOUNT)

S7 0 (SECOND OR 2ND OR FOLLOWUP OR FOLLOWTHROUGH OR FOLLOW???) - (UP OR THROUGH) OR SUBSEQUENT OR NEXT OR ANOTHER)(5N)(S3(10N)S5)

S8 386491 COMPAR???) ? OR COMPARATIVE OR COMPAR? ? OR CORRELAT???) ? OR COR- ELAT???) ? OR JUXTAPOS? ? OR MATCH OR MATCHED OR MATCHING OR RELAT- E? ? OR SIDE(X)SIDE OR SIDE(1W)SIDE

S9 0 S7(5N)S8

S10 791 S2(1N)(SPREAD OR (PURCHASE OR SALE)(2N)(MULTIPLE OR DIFFER- ENT OR SEVERAL OR MANY OR LOT OR LOTS OR SOME))

S11 79 S10(3N)(TYPE OR KIND OR FORM OR CALL OR PUT)

S12 0 S3(7N)S6(7N)S9(7N)S11

S13 440227 COUNT OR COUNTS OR CODE OR CODES OR QUANTIT???) ? OR NUMBER OR AMOUNT

S14 15110 S2(3N)S13

S15 422230 SECOND OR 2ND OR FOLLOWUP OR FOLLOWTHROUGH OR FOLLOW???) ? (UP OR THROUGH) OR SUBSEQUENT OR NEXT OR ANOTHER

S16 247 S8(S)S14(S)S15

S17 3 S8(S)S10(S)S13(S)S15

S18 8 S16(S)(SPREAD OR (PURCHASE OR SALE)(2N)(MULTIPLE OR DIFFER- ENT OR SEVERAL OR MANY OR LOT OR LOTS OR SOME))

S19 10 S17 OR S18  
S20 18 S11(S)S13  
S21 7 S11(S)S15  
S22 32 S19 OR S20 OR S21  
S23 18 S22 NOT (PY> 2004 OR PD=20040227:20041231)  
S24 17 RD (unique items)

24/6/1 (Item 1 from file: 610)  
00965114 20030924267B2054 (USE FORMAT 7 FOR FULLTEXT)  
Micron Technology, Inc., Reports Results for the Fourth Quarter and Fiscal  
Year 2003; Announces \$450 Million Investment by Intel Corporation  
Wednesday, September 24, 2003 17:06 EDT  
WORD COUNT: 2,415

24/6/2 (Item 2 from file: 610)  
00932454 20030717198B5252 (USE FORMAT 7 FOR FULLTEXT)  
Cypress Reports Second Quarter 2003 Results  
Thursday, July 17, 2003 08:31 EDT  
WORD COUNT: 3,600

24/6/3 (Item 3 from file: 610)  
00919340 20030618169B0431 (USE FORMAT 7 FOR FULLTEXT)  
Micron Technology, Inc., Reports Results for the Third Quarter of Fiscal  
Year 2003  
Wednesday, June 18, 2003 17:02 EDT  
WORD COUNT: 1,884

24/6/4 (Item 4 from file: 610)  
00871449 20030320079B6548 (USE FORMAT 7 FOR FULLTEXT)  
Micron Technology, Inc. Reports Results for the Second Quarter of Fiscal  
Year 2003  
Thursday, March 20, 2003 18:12 EST  
WORD COUNT: 1,992

24/6/5 (Item 5 from file: 610)  
00844189 20030130030B5520 (USE FORMAT 7 FOR FULLTEXT)  
Micron Technology, Inc., Prices \$550 Million Convertible Subordinated Note Offering  
Thursday, January 30, 2003 01:00 EST  
WORD COUNT: 397

24/6/6 (Item 6 from file: 610)  
00842392 20030127027B3709 (USE FORMAT 7 FOR FULLTEXT)

Methanex Continues to Generate Substantial Cash in Strong Methanol Price Environment  
Monday, January 27, 2003 22:15 EST  
WORD COUNT: 7,840

24/6/7 (Item 7 from file: 610)  
00602903 20011016289B5566 (USE FORMAT 7 FOR FULLTEXT)  
Washington Mutual Announces Record Quarterly Earnings and Continued Strong  
Operating Fundamentals; Board of Directors Increases Cash Dividend  
Tuesday, October 16, 2001 19:27 EDT  
WORD COUNT: 5,914

24/6/8 (Item 1 from file: 613)  
01094092 20040112CGM025 (USE FORMAT 7 FOR FULLTEXT)  
CME Acquires Liquidity Direct Technology, LLC  
Monday, January 12, 2004 07:01 EST  
WORD COUNT: 973

24/6/9 (Item 2 from file: 613)  
01062820 20031030CGTH068 (USE FORMAT 7 FOR FULLTEXT)  
Northwest Airlines Corporation Prices \$225 Million of  
Thursday, October 30, 2003 15:40 EST  
WORD COUNT: 600

24/6/10 (Item 3 from file: 613)  
01062156 20031029CGW070 (USE FORMAT 7 FOR FULLTEXT)  
Northwest Airlines Announces Proposed Notes Offering  
Wednesday, October 29, 2003 19:31 EST  
WORD COUNT: 255

24/6/11 (Item 4 from file: 613)  
01014565 20030724LATH058 (USE FORMAT 7 FOR FULLTEXT)  
New Century Financial Corp. Announces Record \$1.61 EPS  
Thursday, July 24, 2003 02:46 EDT  
WORD COUNT: 4,979

24/6/12 (Item 5 from file: 613)  
00980216 20030512SFM123 (USE FORMAT 7 FOR FULLTEXT)  
LSI Logic Corporation Prices \$350 Million Convertible  
Monday, May 12, 2003 20:59 EDT  
WORD COUNT: 565

24/6/13 (Item 6 from file: 613)  
00928932 20030203CGM084 (USE FORMAT 7 FOR FULLTEXT)  
CME January Volume Rises 2.7 Percent Over 2002  
Monday, February 3, 2003 18:53 EST  
WORD COUNT: 767

24/6/14 (Item 7 from file: 613)  
00842173 20021022DCTU049 (USE FORMAT 7 FOR FULLTEXT)  
FBR Asset Investment Corporation Third Quarter Results  
Tuesday, October 22, 2002 19:19 EDT  
WORD COUNT: 1,271

24/6/15 (Item 8 from file: 613)  
00735138 20020319NYTU099 (USE FORMAT 7 FOR FULLTEXT)  
CA Announces Closing of Sale of Convertible Senior Notes  
Tuesday, March 19, 2002 08:15 EST  
WORD COUNT: 544

24/6/16 (Item 9 from file: 613)  
00732916 20020314NYTH073 (USE FORMAT 7 FOR FULLTEXT)  
Computer Associates Announces Sale Of Convertible Senior  
Thursday, March 14, 2002 08:07 EST  
WORD COUNT: 827

24/6/17 (Item 10 from file: 613)  
00732201 20020313NYW081 (USE FORMAT 7 FOR FULLTEXT)  
Computer Associates Announces Proposed Private Offering  
Wednesday, March 13, 2002 08:49 EST  
WORD COUNT: 782

### Full text NPL files - 3

? show files;ds;cost;logoff hold  
File 268:Banking Info Source 1981-2010/Oct W3  
    (c) 2010 ProQuest Info&Learning  
File 9:Business & Industry(R) Jul/1994-2010/Oct 26  
    (c) 2010 Gale/Cengage  
File 15:ABI/Inform(R) 1971-2010/Oct 26  
    (c) 2010 ProQuest Info&Learning  
File 16:Gale Group PROMT(R) 1990-2010/Oct 25  
    (c) 2010 Gale/Cengage  
File 148:Gale Group Trade & Industry DB 1976-2010/Oct 26  
    (c) 2010 Gale/Cengage  
File 160:Gale Group PROMT(R) 1972-1989  
    (c) 1999 The Gale Group

Set   Items   Description  
S1   3829735   DERIVATIVE OR DERIVATIVES OR OPTION OR OPTIONS OR FORWARD(-  
          2W)AGREEMENT? ? OR SWAPS OR SWAPPTIONS OR FUTURES OR STRUCTURE-  
          DI()NOTE? ? OR SYNTHETIC()ASSET? ? OR HEDG???  
S2   764   S1(1N)(COUNT OR COUNTS)  
S3   227   S1()(CODE OR CODES)  
S4   6   S3(5N)(CONTRACT OR CALLPUT OR CALL OR PUT OR (STRIKE OR DE-  
          SIGNATION OR REFERENCE OR EFFECTIVE OR EXERCISE)(1N)(DATE OR -  
          DATES))  
S5   29173   S1(1N)(QUANTIT??? OR NUMBER OR AMOUNT)  
S6   0   (SECOND OR 2ND OR FOLLOWUP OR FOLLOWTHROUGH OR FOLLOW???()-  
          (UP OR THROUGH) OR SUBSEQUENT OR NEXT OR ANOTHER)(5N)(S2(10N)S4)  
S7   9364391   COMPAR??? OR COMPARATIVE OR COMPARI? OR CORRELAT??? OR COR-  
          ELAT??? OR JUXTAPOS? OR MATCH OR MATCHED OR MATCHING OR RELAT-  
          E? ? OR SIDE(X)SIDE OR SIDE(1W)SIDE  
S8   0   S6(5N)S7  
S9   4405   S1(1N)(SPREAD OR (PURCHASE OR SALE)(2N)(MULTIPLE OR DIFFER-  
          ENT OR SEVERAL OR MANY OR LOT OR LOTS OR SOME))  
S10   313   S9(3N)(TYPE OR KIND OR FORM OR CALL OR PUT)  
S11   0   S2(7N)S5(7N)S8(7N)S10  
S12   11321901   COUNT OR COUNTS OR CODE OR CODES OR QUANTIT??? OR NUMBER  
          OR AMOUNT  
S13   99213   S1(5N)S12  
S14   8394   S7(S)S13  
S15   850675   SPREAD OR (PURCHASE OR SALE)(2N)(MULTIPLE OR DIFFERENT OR -  
          SEVERAL OR MANY OR LOT OR LOTS OR SOME)  
S16   190   S14(S)S15  
S17   36   S9(S)S14  
S18   7   S17 NOT (PY> 2004 OR PD= 20040227:20041231)  
S19   6   RD (unique items)

19/6/1 (Item 1 from file: 15)

02060254 59723839

\*\* USE FORMAT 7 OR 9 FOR FULL TEXT\*\*

Not all it's cracked up to be

Jul 2000 LENGTH: 3 Pages

WORD COUNT: 1423

19/6/2 (Item 2 from file: 15)

01669087 03-20077

\*\* USE FORMAT 7 OR 9 FOR FULL TEXT\*\*

Dealers' hedging of interest rate options in the U.S. dollar fixed-income market

Jun 1998 LENGTH: 23 Pages

WORD COUNT: 9389

19/6/3 (Item 3 from file: 15)

00287805 85-28239

Using Indexes to Straddle Your Way to the Bank

Aug 1985 LENGTH: 3 Pages

19/6/4 (Item 1 from file: 148)

11220638 SUPPLIER NUMBER: 55282181 (USE FORMAT 7 OR 9 FOR FULL TEXT)

Hedging GNMA mortgage-backed securities with T-note futures: dynamic versus

static hedging.(Government National Mortgage Association, treasury notes)

Summer, 1999

WORD COUNT: 7774 LINE COUNT: 00631

19/6/5 (Item 2 from file: 148)

10398235 SUPPLIER NUMBER: 20927248 (USE FORMAT 7 OR 9 FOR FULL TEXT)

Dealers' hedging of interest rate options in the U.S. dollar fixed-income

market.(includes related information)

June, 1998

WORD COUNT: 13827 LINE COUNT: 01230

19/6/6 (Item 3 from file: 148)

05846027 SUPPLIER NUMBER: 12106512 (USE FORMAT 7 OR 9 FOR FULL TEXT)

Five-year flourish. (future and options market performance of GNI) (Derivatives Survey)

Feb, 1992

WORD COUNT: 592 LINE COUNT: 00058

19/3,K/2 (Item 2 from file: 15)  
DIALOG(R)File 15:ABI/Inform(R)  
(c) 2010 ProQuest Info&Learning. All rts. reserv.

01669087 03-20077

Dealers' hedging of interest rate options in the U.S. dollar fixed-income market

Kambhu, John E

Economic Policy Review v4n2 PP: 35-57 Jun 1998

JRNL CODE: EPV

WORD COUNT: 9389

...TEXT: interest rate shock might be hedged initially, with the remainder hedged over time. Dealers can spread the hedge adjustment over a number of days by executing a series of transactions that are small relative to daily turnover...

...exposed to some price risk until the hedging transactions are completed.

Alternatively, by assuming some correlation risk, a dealer could also hedge the longer maturity exposures with the first three near...

...hedging of longer maturity exposures easily, but returns on these contracts are less than perfectly correlated with longer maturity interest rates.

#### Full text NPL files - 4

? show files;ds;cost;logoff hold  
File 275:Gale Group Computer DB(TM) 1983-2010/Sep 14  
    (c) 2010 Gale/Cengage  
File 621:Gale Group New Prod.Annou.(R) 1985-2010/Sep 03  
    (c) 2010 Gale/Cengage  
File 636:Gale Group Newsletter DB(TM) 1987-2010/Oct 26  
    (c) 2010 Gale/Cengage  
File 267:Finance & Banking Newsletters 2008/Sep 29  
    (c) 2008 Dialog  
File 624:McGraw-Hill Publications 1985-2010/Oct 27  
    (c) 2010 McGraw-Hill Co. Inc  
File 625:American Banker Publications 1981-2008/Jun 26  
    (c) 2008 American Banker

Set	Items	Description
S1	1505549	DERIVATIVE OR DERIVATIVES OR OPTION OR OPTIONS OR FORWARD(-2W)AGREEMENT? ? OR SWAPS OR SWAPPTIONS OR FUTURES OR STRUCTURE-D()NOTE? ? OR SYNTHETIC()ASSET? ? OR HEDG???
S2	1505549	DERIVATIVE OR DERIVATIVES OR OPTION OR OPTIONS OR FORWARD(-2W)AGREEMENT? ? OR SWAPS OR SWAPPTIONS OR FUTURES OR STRUCTURE-D()NOTE? ? OR SYNTHETIC()ASSET? ? OR HEDG???
S3	249	S2(1N)(COUNT OR COUNTS)
S4	111	S2()(CODE OR CODES)
S5	1	S4(5N)(CONTRACT OR CALLPUT OR CALL OR PUT OR (STRIKE OR DESIGNATION OR REFERENCE OR EFFECTIVE OR EXERCISE)(1N)(DATE OR - DATES))
S6	9592	S2(1N)(QUANTIT???) OR NUMBER OR AMOUNT)
S7	0	(SECOND OR 2ND OR FOLLOWUP OR FOLLOWTHROUGH OR FOLLOW???)-(UP OR THROUGH) OR SUBSEQUENT OR NEXT OR ANOTHER)(5N)(S3(10N)S5)
S8	519868	COMPAR???) OR COMPARATIVE OR COMPAR? OR CORRELAT???) OR COR- ELAT???) OR JUXTAPOS? OR MATCH OR MATCHED OR MATCHING OR RELAT- E? ? OR SIDE(X)SIDE OR SIDE(1W)SIDE
S9	0	S7(5N)S8
S10	1924	S2(1N)(SPREAD OR (PURCHASE OR SALE)(2N)(MULTIPLE OR DIFFER- ENT OR SEVERAL OR MANY OR LOT OR LOTS OR SOME))
S11	104	S10(3N)(TYPE OR KIND OR FORM OR CALL OR PUT)
S12	0	S3(7N)S6(7N)S9(7N)S11
S13	608135	COUNT OR COUNTS OR CODE OR CODES OR QUANTIT???) OR NUMBER OR AMOUNT
S14	153579	S2(S)S13
S15	20134	S8(S)S14
S16	74	S10(S)S15
S17	29	S16 NOT (PY>2004 OR PD=20040227:20041231)
S18	25	RD (unique items)

18/6/1 (Item 1 from file: 621)  
01772563 Supplier Number: 53388769 (USE FORMAT 007 FOR FULLTEXT)  
Arcadia Financial Ltd. Announces \$225 Million Securitization.  
Dec 11, 1998  
Word Count: 573

18/6/2 (Item 1 from file: 267)  
04597793  
Freddie Mac's January business volume significantly down  
March 3,2003  
WORD COUNT: 458  
(c) SECURITIES DATA PUBLISHING All Rts. Reserv.

18/6/3 (Item 2 from file: 267)  
04591390  
Basket Case: Issue-based investing baskets use complex models to provide a simple and affordable hedging solution.  
July 1,2002  
WORD COUNT: 1613  
(c) SECURITIES DATA PUBLISHING All Rts. Reserv.

18/6/4 (Item 3 from file: 267)  
04590243  
Carry is still king, experts say  
May 27,2002  
WORD COUNT: 680  
(c) SECURITIES DATA PUBLISHING All Rts. Reserv.

18/6/5 (Item 4 from file: 267)  
04586468  
CDO Year in Review and Outlook: "Simply Unflappable" By Gail Lee, Helen Remeza, David Kung, of Credit Suisse First Boston  
January 2,2002  
WORD COUNT: 1530  
(c) SECURITIES DATA PUBLISHING All Rts. Reserv.

18/6/6 (Item 5 from file: 267)  
04571905  
New Prepayment Model Sparks Debate  
October 16,2000  
WORD COUNT: 629  
(c) SECURITIES DATA PUBLISHING All Rts. Reserv.

18/6/7 (Item 6 from file: 267)

04565676

New Pricing for CMBS May Favor Lenders: Borrowers Might Not Approve of It, Sources Say  
May 1,2000

WORD COUNT: 842

(c) SECURITIES DATA PUBLISHING All Rts. Reserv.

18/6/8 (Item 7 from file: 267)

04565480

New Pricing Paradigm for Spread Product: Though Borrowers are Unwilling to  
Jump the Gun, Sources Say

May 1,2000

WORD COUNT: 863

(c) SECURITIES DATA PUBLISHING All Rts. Reserv.

18/6/9 (Item 8 from file: 267)

04558973

LBO Roundtable: Managing Change In the Climate For Leveraged Deals  
December 1,1999

WORD COUNT: 5734

(c) SECURITIES DATA PUBLISHING All Rts. Reserv.

18/6/10 (Item 9 from file: 267)

04546851

ASIAN CAPITAL MARKETS, Australia Post shows domestic market allure  
March 19, 1999

WORD COUNT: 1446

(c) EUROMONEY ELECTRONIC PUBLICATIONS All Rts. Reserv.

18/6/11 (Item 10 from file: 267)

04533345

International Bond Issues, Swiss francs, Landesbank Schleswig-Holstein Girozentrale  
May 8, 1998

WORD COUNT: 487

(c) EUROMONEY ELECTRONIC PUBLICATIONS All Rts. Reserv.

18/6/12 (Item 11 from file: 267)

00035919

Major Events In The First Half Of 1996  
July 22, 1996

WORD COUNT: 1027

(c) INVESTMENT DEALERS DIGEST All Rts. Reserv.

18/6/13 (Item 12 from file: 267)

00035413

Intermediate Home Equities Look Attractive

November 3, 1997

WORD COUNT: 547

(c) INVESTMENT DEALERS DIGEST All Rts. Reserv.

18/6/14 (Item 13 from file: 267)

00034328

Regulators Propose To Eliminate 'High-Risk' Stress Tests On CMOs

October 20, 1997

WORD COUNT: 1298

(c) INVESTMENT DEALERS DIGEST All Rts. Reserv.

18/6/15 (Item 14 from file: 267)

00030542

Exploring the Risk Frontier

August 18, 1997

WORD COUNT: 3563

(c) INVESTMENT DEALERS DIGEST All Rts. Reserv.

18/6/16 (Item 15 from file: 267)

00029600

MBS Negative Convexity Concern Rises As 10-Year Yield Falls

July 28, 1997

WORD COUNT: 686

(c) INVESTMENT DEALERS DIGEST All Rts. Reserv.

18/6/17 (Item 16 from file: 267)

00026914

Valuing Caps On HEL Floaters

June 23, 1997

WORD COUNT: 1029

(c) INVESTMENT DEALERS DIGEST All Rts. Reserv.

18/6/18 (Item 17 from file: 267)

00023904

HEL Prepayments In 1996 Rise For Both Premiums And Discounts

December 16, 1996

WORD COUNT: 748

(c) INVESTMENT DEALERS DIGEST All Rts. Reserv.

18/6/19 (Item 18 from file: 267)

00023177

Consumer Installment Credit

November 18, 1996

WORD COUNT: 1099

(c) INVESTMENT DEALERS DIGEST All Rts. Reserv.

18/6/20 (Item 19 from file: 267)

00023084

HELs Backed By Shorter WAM And Lower Balloon Percentages Offer Relative Value

October 14, 1996

WORD COUNT: 1068

(c) INVESTMENT DEALERS DIGEST All Rts. Reserv.

18/6/21 (Item 20 from file: 267)

00015185

International Bond Issues, Italian Lire, Oesterreichische Postsparkasse

November 15, 1996

WORD COUNT: 948

(c) EUROMONEY ELECTRONIC PUBLICATIONS All Rts. Reserv.

18/6/22 (Item 21 from file: 267)

00012793

International Bond Issues, Swiss francs, S|dwestdeutsche Landesbank Capital Markets

August 30, 1996

WORD COUNT: 565

(c) EUROMONEY ELECTRONIC PUBLICATIONS All Rts. Reserv.

18/6/23 (Item 22 from file: 267)

00004445

Remic Issuance Soars, Mortgage Spreads Tighten

January 20, 1997

WORD COUNT: 863

(c) INVESTMENT DEALERS DIGEST All Rts. Reserv.

18/6/24 (Item 1 from file: 625)

0163875

\* Comment: A More Productive Form of Rate Risk

November 14, 1995

18/6/25 (Item 2 from file: 625)

0095649

Saving the Thrifts: The Real Solution

February 14, 1989

18/3,K/3 (Item 2 from file: 267)  
DIALOG(R)File 267:Finance & Banking Newsletters  
(c) 2008 Dialog. All rts. reserv.

04591390

Basket Case: Issue-based investing baskets use complex models to provide a simple and affordable hedging solution.

Brad Zigler

Financial Planning

July 1,2002 DOCUMENT TYPE: NEWSLETTER

PUBLISHER: SECURITIES DATA PUBLISHING

LANGUAGE: ENGLISH WORD COUNT: 1613 RECORD TYPE: FULLTEXT

(c) SECURITIES DATA PUBLISHING All Rts. Reserv.

TEXT: ...Roy McDonald, has assembled a cadre of analysts and mathematicians to cook up investment models correlating stock price movements to events and trends in the news. The result of their labors...

...For example, suppose you fear AOL Time Warner is headed south. Perhaps you need a hedge, but you don't have (or want) a margin or options account. Then one of your portfolio choices, by Gazebo's lights, ought to be Rocky...

...gauging each stock against the targeted metric "to find stocks," according to McDonald, "that are correlated because of some causality relationship." A list of the 100 most highly correlated candidates is assembled, then optimized into a portfolio containing "10 stocks which will, in combination, yield the best future correlation to the metric, as well as having the least amount of correlation with the systematic factors," McDonald says.

**< removed unnecessary information >**

...Gazebo portfolio, too, exhibited volatility well below the historic 50% implied volatility embedded in SOX options over the past couple of years.

Hindsight, it's said, is always 20/20. But...sobering and edifying experience for once-rabid AOL bulls.

IBI baskets seem to have a number of possible applications as portfolios themselves, as proxies for derivatives and individual stocks, and possibly as bellwethers of intrinsic values. Gazebo's quantitative engine has...

18/3,K/8 (Item 7 from file: 267)  
DIALOG(R)File 267:Finance & Banking Newsletters  
(c) 2008 Dialog. All rts. reserv.

04565480

New Pricing Paradigm for Spread Product: Though Borrowers are Unwilling to Jump the Gun, Sources Say

Adam Tempkin

Asset Sales Report

May 1,2000 DOCUMENT TYPE: NEWSLETTER

PUBLISHER: SECURITIES DATA PUBLISHING

LANGUAGE: ENGLISH WORD COUNT: 863 RECORD TYPE: FULLTEXT

(c) SECURITIES DATA PUBLISHING All Rts. Reserv.

TEXT: If traders learned one major lesson from the market crises of 1998, it was that hedging asset-backed and mortgage-backed securities required hedging out spread risk - forcing players to pay special attention to the swap market, the ultimate harbinger of...

...still being felt today, especially in the commercial mortgage-backed sector - which is now 90% correlated to the swap market, particularly over the last year and a half - and the asset...

...CMBS market players are currently debating how they can shuffle the three major pricing and hedging factors - Treasurys, swaps and cost of funds - in order to make transactions less risky for lenders.

...While players currently take the risks associated with swaps alongside the cost-of-funds risk, as well as the risk to overall profits, switching...

...Remained more than ever, swaps are extremely volatile. While they remained relatively flat two or three years ago, they seem to be bouncing back and forth now, creating a factor of volatility.

The problem with swaps is that there is a symbiotic relationship with CMBS, in that CMBS lenders will use the swap market to hedge their portfolio. But by using the swap market, more demand is created, and because there...

...For instance, if a spread is quoted at Treasurys plus 250, that number represents two components: swap costs and cost of funds/profits. Though the 250 remains constant, for every tick that the swaps go up, the profit goes down a tick. From a lender's perspective, linking that...

...of customers are running money against bogies that are not on the same basis as swaps," said Patrick Corcoran, the head of CMBS research at J.P. Morgan. "Then again, dealers in the Wall Street community find that the best way to hedge their profit margins on deals is with swaps, so it's not clear whether people are considering changing. Before swaps, there was no hedge for spread risks."

How Would Borrowers React?

Still, swaps are all over the map these days, and that might not be something that borrowers would be happy about. Therefore, at first blush, the new "Treasurys + Swaps" paradigm might not sit well with them.

...this alternative, the reaction may be, Thanks, but no thanks.' Treasurys are fairly stable, whereas swaps jump all over the place."

"The only way to hedge your CMBS pipeline is to hedge it to the swap market," added Michael Hoeh, head portfolio manager at Dreyfus

Corp. "Even if a dealer is hedging the CMBS pipeline with agency debentures or futures, it is going to be tick-for-tick with the swap market. A good portion...

...Still, other market participants say that the new trend towards using swaps is simply a matter of changing the frame of reference to make a deal look better.

"The use of swaps migrated to CMBS as the universe of buyers expanded," said Stephen L'Heureux, head portfolio...

18/3, K/9 (Item 8 from file: 267)  
DIALOG(R)File 267: Finance & Banking Newsletters  
(c) 2008 Dialog. All rts. reserv.

04558973

LBO Roundtable: Managing Change In the Climate For Leveraged Deals  
Staff Reports

Mergers & Acquisitions Journal

December 1, 1999 DOCUMENT TYPE: NEWSLETTER

PUBLISHER: SECURITIES DATA PUBLISHING

LANGUAGE: ENGLISH WORD COUNT: 5734 RECORD TYPE: FULLTEXT  
(c) SECURITIES DATA PUBLISHING All Rts. Reserv.

TEXT: ...strong relationships, we are still getting financing at aggressive multiples, although there is a fair amount of reluctance to take the syndication risk. We are working harder than ever to help...

...up in size. It used to be that \$100 million in financing was the critical number to hit. That figure has now jumped to \$150 million to \$200 million for the...of 1998, the market shut down completely, so I am not sure there is a comparison. But we are probably not ahead of where we were in the second quarter of...to include the institutional buyers, like the collateralized bond obligation funds and their variations. A number of people in our industry, from Kelso to Carlyle to Bain Capital and a number of other firms that are traditionally private equity firms, have raised such funds. We manage one as well through our portfolio company, Cypress Holding.

They are providing a healthy amount of the tranche-B financing, typically the longer-term paper to finance larger syndicated deals...

...the high-yield markets and understanding the spreads and the mathematics of the portfolio yield compared with the rates of return available to the equity tranche, which are at compelling levels...has on the newsletters that write about it.

Gonyo: Relative to the entire universe, the number of deals that use pooling is relatively small, perhaps 5% of the market. Typically, it...

...may depress multiples on certain deals, but I doubt that it will reduce the total number of deals completed.

Morgan: There is also a soft benefit. Even though pooling is a...and can explain this away or that away. There is the temptation to let a

number of things get past until you reach a critical point where you realize that you...multiples that you just can't get from mundane businesses, and you have many more options for exit, including the public markets as well as strategic buyers who want a toehold...that the investment results support being in the right industry.

Gonyo: You also have to relate growth to the industry. Is it a growing industry or is it just this particular...

...stock price. There is a very thinly traded market. And with the rush of Internet-related companies to go public, there is not much demand out there for the more prosaic stock is not typically what your limited partners want to see. There are also many strategic sale options these days, so there is no need to look to a public offering when you...

...buyers more frequently. For example, U.K. companies are very aggressive right now in a number of industries and they are very compelling buyers.

#### Cash-Out Timing

M&A: What are...year horizon. I don't know that you could do much strategically in any less amount of time. But we are opportunistic, so if something were to happen shortly after purchase...

...for liquidity. And as the shares come down in price, those blocks possess even fewer options. So, finally, their desire for liquidity overcomes their valuation dreams and the companies become available...

#### **IV. Additional Resources Searched**

Searches were done in two template files not available through DIALOG, the Internet and Personal Computing Abstracts and the Financial Times, but there were no results.